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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future			10.26194	80.94991	10.28287	80.81138			161,899,820.00	2,000	6,771
ES33 On 03/11/2016 Bond Future			10.33607	78.68211	10.35763	78.54126			157,364,220.00	2,000	8,789
ES33 On 02/02/2017 Bond Future			10.40885	80.22875	10.43072	80.08772			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.46841	78.09179	10.49111	77.94703			0.00	0	0
Total ES33 Future									319,264,040.00	4,000	15,560
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			284.14000	0.28414	145,610		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			217.72000	0.21772	79,190		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			151.39000	0.15139	12,860		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			5,796.79000	5.79679	5,937,640		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			5,854.71000	5.85471	5,995,560		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			5,738.80000	5.73880	5,879,650		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2017	Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			1,015.55000	1.01555	1,156,580		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			1,078.64000	1.07864	1,219,670		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			1,141.65000	1.14165	1,282,680		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			310.39000	0.31039	455,150		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			373.64000	0.37364	518,400		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			436.82000	0.43682	581,580		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												319,264,040.00	4,000	15,560
ES42	On	04/08/2016	Bond Future			10.38179	85.67660	10.40270	85.51726			237,324,182.00	2,770	0
ES42	On	03/11/2016	Bond Future			10.45348	83.02771	10.47502	82.86566			229,986,756.70	2,770	8,777
ES42	On	02/02/2017	Bond Future			10.52157	84.66002	10.54342	84.49754			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.58129	82.14767	10.60395	81.98098			0.00	0	0
Total ES42 Future												467,310,938.70	5,540	8,777
Total For ES42												467,310,938.70	5,540	8,777
I2025	On	04/08/2016	Bond Future			127.79108	127.79108	127.80399	127.80399			43,065,593.96	337	1,943
I2025	On	03/11/2016	Bond Future			130.20555	130.20555	130.21917	130.21917			43,879,270.35	337	1,443
Total I2025 Future												86,944,864.31	674	3,386
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			3,953.99000	3.95399	3,941,080		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			3,943.99000	3.94399	3,931,080		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			3,933.99000	3.93399	3,921,080		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			989.17000	0.98917	975,550		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			1,009.17000	1.00917	995,550		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			999.17000	0.99917	985,550		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												86,944,864.31	674	3,386
I2033	On	04/08/2016	Bond Future			107.68208	107.68208	107.69268	107.69268			39,196,277.12	364	531
I2033	On	03/11/2016	Bond Future			108.69999	108.69999	108.71104	108.71104			39,566,796.36	364	4,275

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												78,763,073.48	728	4,806
I2033	On	04/08/2016	Bond Future	104.99	Call			2,702.68000	2.70268	2,692,080		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			2,692.68000	2.69268	2,682,080		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			2,682.68000	2.68268	2,672,080		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	109.18	Put			468.96000	0.46896	480,010		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			448.96000	0.44896	460,010		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			458.96000	0.45896	470,010		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												78,763,073.48	728	4,806
I2038	On	04/08/2016	Bond Future			133.37230	133.37230	133.38533	133.38533			313,424,905.00	2,350	11,014
I2038	On	03/11/2016	Bond Future			135.89223	135.89223	135.90599	135.90599			304,670,379.66	2,242	19,808
Total I2038 Future												618,095,284.66	4,592	30,822
I2038	On	04/08/2016	Bond Future	129.30	Call			4,085.33000	4.08533	4,072,300		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			4,075.33000	4.07533	4,062,300		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			4,065.33000	4.06533	4,052,300		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	136.31	Put			404.01000	0.40401	417,770		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			414.01000	0.41401	427,770		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			424.01000	0.42401	437,770		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												618,095,284.66	4,592	30,822
I2046	On	04/08/2016	Bond Future			133.93518	133.93518	133.94801	133.94801			30,403,285.86	227	14,211
I2046	On	03/11/2016	Bond Future			134.96382	134.96382	134.97730	134.97730			30,636,787.14	227	17,253
Total I2046 Future												61,040,073.00	454	31,464
I2046	On	04/08/2016	Bond Future	129.00	Call			4,948.01000	4.94801	4,935,180		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			4,938.01000	4.93801	4,925,180		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.02	Call			4,928.01000	4.92801	4,915,180		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	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			2,092.70000	2.09270	2,106,180		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			2,102.70000	2.10270	2,116,180		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			2,112.70000	2.11270	2,126,180		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												61,040,073.00	454	31,464
I2050	On	04/08/2016	Bond Future			142.45344	142.45344	142.46697	142.46697			7,265,125.44	51	5,269
I2050	On	03/11/2016	Bond Future			145.14500	145.14500	145.15930	145.15930			0.00	0	21,628
Total I2050 Future												7,265,125.44	51	26,897
I2050	On	04/08/2016	Bond Future	139.12	Call			3,346.97000	3.34697	3,333,440		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			3,336.97000	3.33697	3,323,440		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			3,326.97000	3.32697	3,313,440		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			4,360.70000	4.36070	4,375,000		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			4,370.70000	4.37070	4,385,000		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			4,380.70000	4.38070	4,395,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												7,265,125.44	51	26,897
R186	On	04/08/2016	Bond Future			8.73910	113.25778	8.74463	113.21764		9.52	994,176,792.84	8,778	34,523
R186	On	03/11/2016	Bond Future			8.77760	115.39068	8.78328	115.35025		9.22	243,589,725.48	2,111	74,217
R186	On	02/02/2017	Bond Future			8.80976	112.35453	8.81514	112.31699		9.42	0.00	0	0
R186	On	04/05/2017	Bond Future			8.82779	114.67888	8.83357	114.63933		9.19	0.00	0	0
Total R186 Future												1,237,766,518.32	10,889	108,740
R186	On	04/08/2016	Bond Future	9.40	Put			1.08000	0.00108	0,460	9.91	0.00	0	3,569
R186	On	04/08/2016	Bond Future	9.25	Put			7.59000	0.00759	4,200	9.82	0.00	0	1,000
R186	On	04/08/2016	Bond Future	10.00	Call			8,627.34000	8.62734	8,667,480	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000	10.12	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.35	Call			4,280.57000	4.28057	4,319,580	9.88	0.00	0	500
R186	On	04/08/2016	Bond Future	9.35	Put			2.14000	0.00214	1,010	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			4,622.86000	4.62286	4,662,380	9.91	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Put			229.52000	0.22952	188,810	9.61	0.00	0	0

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R186	On	04/08/2016	Bond Future	9.60	Call			5,980.32000	5.98032	6,020,420	10.03	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			0.05000	0.00005	0,010	10.03	0.00	0	4,031
R186	On	04/08/2016	Bond Future	9.20	Call			3,252.99000	3.25299	3,287,610	9.79	0.00	0	0
R186	On	04/08/2016	Bond Future	9.20	Put			13.63000	0.01363	8,110	9.79	0.00	0	2,500
R186	On	04/08/2016	Bond Future	9.25	Call			3,594.83000	3.59483	3,631,580	9.82	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Put			39.78000	0.03978	26,950	9.73	0.00	0	2,500
R186	On	04/08/2016	Bond Future	9.30	Call			3,937.68000	3.93768	3,975,820	9.85	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			4.09000	0.00409	2,090	9.85	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Call			1,089.88000	1.08988	1,081,500	9.58	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			328.75000	0.32875	280,230	9.58	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			1,349.35000	1.34935	1,348,780	9.61	0.00	0	500
R186	On	04/08/2016	Bond Future	8.49	Put			1,963.43000	1.96343	1,907,930	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			104.08000	0.10408	87,950	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			1,898.58000	1.89858	1,842,310	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			114.11000	0.11411	97,200	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			1,834.49000	1.83449	1,777,440	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Call			2,578.82000	2.57882	2,606,130	9.73	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			94.75000	0.09475	79,390	9.44	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			2,865.02000	2.86502	2,878,040	9.34	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			1,687.30000	1.68730	1,659,890	9.34	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,906.83000	2.90683	2,920,080	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,659.00000	1.65900	1,631,820	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			2,948.94000	2.94894	2,962,420	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,631.07000	1.63107	1,604,120	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			6,722.04000	6.72204	6,751,160	9.78	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			384.30000	0.38430	372,990	9.78	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.20	Call			3,993.94000	3.99394	4,012,660	9.48	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			1,081.57000	1.08157	1,059,860	9.48	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			5,009.19000	5.00919	5,032,330	9.60	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			735.68000	0.73568	718,390	9.60	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			6,437.05000	6.43705	6,465,290	9.75	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			428.56000	0.42856	416,370	9.75	0.00	0	5,000
R186	On	02/02/2017	Bond Future	8.79	Call			2,967.94000	2.96794	2,978,870	9.44	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			3,143.49000	3.14349	3,116,880	9.44	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			3,074.86000	3.07486	3,048,510	9.46	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			3,369.70000	3.36970	3,382,120	9.51	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			2,779.87000	2.77987	2,754,750	9.51	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			5,498.12000	5.49812	5,517,530	9.80	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,517.48000	1.51748	1,499,350	9.80	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	5,996,170	9.86	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			3,003.35000	3.00335	3,014,410	9.45	0.00	0	0

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	02/02/2017	Bond Future	8.80	Put			3,109.03000	3.10903	3,082,550	9.45	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			3,039.00000	3.03900	3,050,190	9.46	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	1,316,780	9.86	8,559,070.00	6,500	6,500
R186	On	02/02/2017	Bond Future	8.43	Call			1,875.48000	1.87548	1,881,980	9.32	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,606.35000	4.60635	4,575,310	9.32	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,490.87000	3.49087	3,465,940	9.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			3,980.88000	3.98088	3,995,610	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,459.57000	3.45957	3,434,750	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			3,907.61000	3.90761	3,922,110	9.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,522.39000	3.52239	3,497,340	9.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			3,944.16000	3.94416	3,958,780	9.27	0.00	0	0
Total R186 Option												8,559,070.00	6,500	43,950
Total For R186												1,246,325,588.32	17,389	152,690
R197	On	04/08/2016	Bond Future			299.13869	299.13869	299.16883	299.16883			189,354,790.77	633	1,432
R197	On	03/11/2016	Bond Future			304.79063	304.79063	304.82243	304.82243			192,932,468.79	633	1,589
Total R197 Future												382,287,259.56	1,266	3,021
R197	On	04/08/2016	Bond Future	293.96	Call			5,208.83000	5.20883	5,178,690		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			5,198.83000	5.19883	5,168,690		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			5,188.83000	5.18883	5,158,690		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			1,262.43000	1.26243	1,230,630		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			1,252.43000	1.25243	1,220,630		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			1,242.43000	1.24243	1,210,630		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												382,287,259.56	1,266	3,021
R202	On	04/08/2016	Bond Future			249.30035	249.30035	249.32490	249.32490		8.51	0.00	0	15,777
R202	On	03/11/2016	Bond Future			254.01040	254.01040	254.03661	254.03661			0.00	0	35,403
Total R202 Future												0.00	0	51,180
R202	On	04/08/2016	Bond Future	243.24	Call			6,123.40000	6.12340	6,086,530	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			38.50000	0.03850	26,180	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			6,113.71000	6.11371	6,076,770	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			38.81000	0.03881	26,420	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			6,104.02000	6.10402	6,067,010	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			39.12000	0.03912	26,660	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			186.61000	0.18661	160,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2016	Bond Future	253.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			176.61000	0.17661	150,400		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			166.61000	0.16661	140,400		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	51,180
R2023	On	04/08/2016	Bond Future			8.41361	100.13434	8.41908	100.10776		6.97	27,436,809.16	274	5,266
R2023	On	03/11/2016	Bond Future			8.44985	98.08927	8.45551	98.06259		6.98	138,600,138.51	1,413	11,007
R2023	On	02/02/2017	Bond Future			8.47920	100.01729	8.48448	99.99319		6.74	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.48235	98.14980	8.48813	98.12424		6.68	0.00	0	0
Total R2023 Future												166,036,947.67	1,687	16,273
R2023	On	04/08/2016	Bond Future	8.24	Call			112.47000	0.11247	99,470	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			987.48000	0.98748	947,900	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			122.50000	0.12250	109,090	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			948.39000	0.94839	908,400	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			133.24000	0.13324	119,460	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			910.04000	0.91004	869,680	6.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			88.80000	0.08880	85,270	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			5,912.09000	5.91209	5,935,320	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			86.25000	0.08625	82,800	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			5,953.22000	5.95322	5,976,520	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			83.77000	0.08377	80,390	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			5,871.00000	5.87100	5,894,150	7.38	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,894.28000	2.89428	2,904,880	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,244.00000	1.24400	1,230,500	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,923.22000	2.92322	2,933,900	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,228.29000	1.22829	1,214,870	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,865.48000	2.86548	2,875,980	6.86	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,259.88000	1.25988	1,246,280	6.86	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,082.19000	2.08219	2,066,440	6.71	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,555.58000	2.55558	2,565,470	6.72	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			2,062.50000	2.06250	2,046,830	6.72	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,579.95000	2.57995	2,589,920	6.72	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,042.94000	2.04294	2,027,350	6.72	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,531.32000	2.53132	2,541,130	6.71	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												166,036,947.67	1,687	16,273
R203	On	04/08/2016	Bond Future			7.57095	104.00850	7.56590	104.01376		1.18	0.00	0	28,556
R203	On	03/11/2016	Bond Future			7.53227	101.79572	7.52526	101.80144		0.95	22,395,058.40	220	30,650

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2017	Bond Future			7.37501	103.79667	7.35927	103.80580		0.67	0.00	0	0
R203	On	04/05/2017	Bond Future			6.55509	101.76732	6.53148	101.77562		0.41	0.00	0	0
Total R203 Future												22,395,058.40	220	59,206
R203	On	04/08/2016	Bond Future	7.24	Call			1.96000	0.00196	1,180	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			342.33000	0.34233	346,810	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			2.28000	0.00228	1,410	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			332.18000	0.33218	336,570	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			2.66000	0.00266	1,670	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			322.09000	0.32209	326,360	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			1,068.14000	1.06814	1,062,400	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			5.18000	0.00518	5,160	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,075.96000	1.07596	1,070,220	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			4.98000	0.00498	4,960	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,083.78000	1.08378	1,078,040	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			4.78000	0.00478	4,760	1.03	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			316.22000	0.31622	309,800	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			118.81000	0.11881	121,520	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			319.99000	0.31999	313,540	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			116.80000	0.11680	119,480	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			324.07000	0.32407	317,580	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			115.09000	0.11509	117,730	0.68	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			218.62000	0.21862	213,050	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			85.72000	0.08572	88,450	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			220.88000	0.22088	215,290	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			84.47000	0.08447	87,180	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			223.17000	0.22317	217,540	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			83.25000	0.08325	85,920	0.40	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												22,395,058.40	220	59,206
R2030	On	04/08/2016	Bond Future			9.11922	91.63098	9.13479	91.51893			74,037,831.84	808	18,684
R2030	On	03/11/2016	Bond Future			9.16057	93.35662	9.17659	93.24280			39,023,067.16	418	21,283
R2030	On	02/02/2017	Bond Future			9.19723	91.18545	9.21336	91.07236			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.22574	93.07216	9.24254	92.95580			0.00	0	0
Total R2030 Future												113,060,899.00	1,226	39,967
R2030	On	04/08/2016	Bond Future	10.17	Call			7,037.13000	7.03713	7,149,180		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	9.35	Call			1,219.39000	1.21939	1,333,210		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			1,079.92000	1.07992	1,193,740		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	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
R2030	On	03/11/2016	Bond Future	9.34	Call			1,149.69000	1.14969	1,263,510		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			673.49000	0.67349	786,580		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			534.68000	0.53468	647,770		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			604.12000	0.60412	717,210		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			671.00000	0.67100	787,360		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			533.87000	0.53387	650,230		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			602.47000	0.60247	718,830		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												113,060,899.00	1,226	39,967
R2032	On	04/08/2016	Bond Future			9.24454	94.81618	9.26516	94.65765		12.85	117,003,166.12	1,234	3,501
R2032	On	03/11/2016	Bond Future			9.28960	92.44319	9.31082	92.28201		13.14	76,912,734.08	832	11,986
R2032	On	02/02/2017	Bond Future			9.33011	94.26044	9.35160	94.09908		12.90	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.35893	92.04881	9.38123	91.88311		13.24	0.00	0	0
Total R2032 Future												193,915,900.20	2,066	15,487
R2032	On	04/08/2016	Bond Future	8.99	Call			103.54000	0.10354	99,470	12.75	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			2,252.25000	2.25225	2,089,650	12.75	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			113.15000	0.11315	109,310	12.75	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			2,182.49000	2.18249	2,020,120	12.75	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			123.46000	0.12346	119,910	12.75	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			2,113.54000	2.11354	1,951,460	12.75	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			7,401.10000	7.40110	7,534,330	13.91	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			459.08000	0.45908	431,130	13.91	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			7,458.69000	7.45869	7,592,380	13.91	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			449.14000	0.44914	421,650	13.91	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			7,516.40000	7.51640	7,650,540	13.91	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			439.39000	0.43939	412,350	13.91	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			4,143.60000	4.14360	4,227,220	13.10	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,966.89000	2.96689	2,889,150	13.10	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			4,184.88000	4.18488	4,269,040	13.11	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,934.62000	2.93462	2,857,420	13.11	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			4,226.61000	4.22661	4,311,300	13.11	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,902.89000	2.90289	2,826,220	13.11	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			4,513.14000	4.51314	4,595,400	13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/05/2017	Bond Future	9.44	Put			4,078.52000	4.07852	3,995,080	13.39	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			4,551.77000	4.55177	4,634,480	13.39	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			4,043.50000	4.04350	3,960,510	13.39	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			4,590.87000	4.59087	4,674,030	13.40	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			4,009.03000	4.00903	3,926,490	13.40	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												193,915,900.20	2,066	15,487
R2035	On	04/08/2016	Bond Future			9.33431	99.90817	9.35491	99.73386			0.00	0	1,128
R2035	On	03/11/2016	Bond Future			9.38009	97.28819	9.40126	97.11099			4,767,121.31	49	4,315
R2035	On	02/02/2017	Bond Future			9.42286	99.20046	9.44430	99.02294			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.45116	96.74492	9.47335	96.56278			0.00	0	0
Total R2035 Future												4,767,121.31	49	5,443
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			7,945.77000	7.94577	8,120,080		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			8,019.62000	8.01962	8,193,930		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			7,871.83000	7.87183	8,046,140		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			1,557.84000	1.55784	1,735,040		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			1,394.61000	1.39461	1,571,810		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			1,476.28000	1.47628	1,653,480		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			540.83000	0.54083	718,350		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			622.74000	0.62274	800,260		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			458.82000	0.45882	636,340		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			462.59000	0.46259	644,730		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			543.89000	0.54389	726,030		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			625.08000	0.62508	807,220		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												4,767,121.31	49	5,443
R2037	On	04/08/2016	Bond Future			9.38923	92.20259	9.41483	91.98663		14.91	60,023,886.09	651	18,356
R2037	On	03/11/2016	Bond Future			9.43162	93.93903	9.45791	93.71933		14.63	36,072,587.52	384	39,160

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/02/2017	Bond Future			9.47019	91.52888	9.49689	91.30786		15.07	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.50172	93.42279	9.52930	93.19632		14.83	0.00	0	0
Total R2037 Future												96,096,473.61	1,035	57,516
R2037	On	04/08/2016	Bond Future	9.24	Call			278.43000	0.27843	290,220	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			1,769.37000	1.76937	1,565,200	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			299.03000	0.29903	312,600	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			1,703.67000	1.70367	1,501,280	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			320.91000	0.32091	336,380	14.92	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			1,639.38000	1.63938	1,438,890	14.92	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			652.32000	0.65232	609,300	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			7,702.06000	7.70206	7,879,380	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			639.29000	0.63929	596,910	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			7,762.62000	7.76262	7,940,590	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			626.47000	0.62647	584,740	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			7,641.60000	7.64160	7,818,280	15.49	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,666.29000	4.66629	4,783,980	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,334.07000	3.33407	3,230,740	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,711.62000	4.71162	4,830,030	15.21	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			3,298.72000	3.29872	3,196,110	15.21	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,756.89000	4.75689	4,876,010	15.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			3,263.43000	3.26343	3,161,530	15.22	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			4,563.97000	4.56397	4,453,120	14.91	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			5,055.34000	5.05534	5,169,760	14.90	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,641.31000	4.64131	4,529,260	14.90	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			5,098.02000	5.09802	5,213,040	14.91	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,602.67000	4.60267	4,491,220	14.91	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			5,140.52000	5.14052	5,256,140	14.91	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												96,096,473.61	1,035	57,516
R204	On	04/08/2016	Bond Future			7.80823	101.48441	7.79850	101.50512		2.65	426,843,428.46	4,206	17,021
R204	On	03/11/2016	Bond Future			7.81779	103.39562	7.80663	103.41709		2.34	1,026,304,924.12	9,926	28,344
R204	On	02/02/2017	Bond Future			7.79712	101.38660	7.78244	101.41175		2.13	0.00	0	0
R204	On	04/05/2017	Bond Future			7.70394	103.48372	7.68750	103.50840		1.84	0.00	0	0
Total R204 Future												1,453,148,352.58	14,132	45,365
R204	On	04/08/2016	Bond Future	7.74	Call			102.03000	0.10203	85,050	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			226.65000	0.22665	230,380	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			110.29000	0.11029	92,700	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			213.60000	0.21360	216,720	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			119.06000	0.11906	100,860	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			201.06000	0.20106	203,570	2.61	0.00	0	0

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	9.21	Call			2,664.93000	2.66493	2,643,580	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			11.10000	0.01110	11,220	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,683.10000	2.68310	2,661,740	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			10.68000	0.01068	10,790	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,701.28000	2.70128	2,679,920	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			10.28000	0.01028	10,390	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,144.70000	1.14470	1,125,540	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			296.60000	0.29660	302,590	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,156.86000	1.15686	1,137,620	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			291.81000	0.29181	297,720	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,169.33000	1.16933	1,150,010	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			287.34000	0.28734	293,170	2.18	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			850.55000	0.85055	835,000	1.83	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			502.34000	0.50234	511,470	1.83	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			832.61000	0.83261	817,230	1.83	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			514.29000	0.51429	523,590	1.83	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			841.56000	0.84156	826,090	1.83	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			508.29000	0.50829	517,500	1.83	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,453,148,352.58	14,132	45,365
R2040	On	04/08/2016	Bond Future			9.41917	96.30209	9.43975	96.11530		15.60	0.00	0	2,993
R2040	On	03/11/2016	Bond Future			9.46108	98.11563	9.48219	97.92576		15.31	981,156.30	10	3,584
R2040	On	02/02/2017	Bond Future			9.49926	95.53727	9.52063	95.34678		15.77	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.53057	97.51418	9.55266	97.31872		15.52	0.00	0	0
Total R2040 Future												981,156.30	10	6,577
R2040	On	04/08/2016	Bond Future	9.51	Put			602.46000	0.60246	480,820	15.61	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,128.44000	1.12844	1,186,280	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			674.87000	0.67487	545,920	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,181.23000	1.18123	1,242,720	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			637.82000	0.63782	512,520	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,235.58000	1.23558	1,300,730	15.61	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			4,227.04000	4.22704	4,329,850	15.50	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			2,216.63000	2.21663	2,129,570	15.50	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			4,122.51000	4.12251	4,223,640	15.48	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			2,285.81000	2.28581	2,197,070	15.48	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			4,174.63000	4.17463	4,276,600	15.49	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			2,251.01000	2.25101	2,163,110	15.49	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			4,033.07000	4.03307	3,935,710	15.85	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			4,693.77000	4.69377	4,787,520	15.86	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			3,991.64000	3.99164	3,894,900	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/02/2017	Bond Future	9.58	Call			4,600.85000	4.60085	4,693,360	15.84	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			4,074.85000	4.07485	3,976,870	15.84	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			4,647.20000	4.64720	4,740,330	15.85	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			4,929.28000	4.92928	4,832,520	15.64	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			5,603.86000	5.60386	5,701,530	15.63	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			5,012.06000	5.01206	4,914,270	15.63	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			5,649.53000	5.64953	5,747,710	15.63	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,970.36000	4.97036	4,873,080	15.63	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			5,695.69000	5.69569	5,794,390	15.64	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												981,156.30	10	6,577
R2044	On	04/08/2016	Bond Future			9.47414	93.19024	9.49971	92.95704		16.31	23,017,989.28	247	16,011
R2044	On	03/11/2016	Bond Future			9.51578	94.94526	9.54202	94.70796		16.03	12,058,048.02	127	17,151
R2044	On	02/02/2017	Bond Future			9.55386	92.42978	9.58051	92.19076		16.52	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.58530	94.34244	9.61279	94.09756		16.27	0.00	0	0
Total R2044 Future												35,076,037.30	374	33,162
R2044	On	04/08/2016	Bond Future	9.50	Call			896.75000	0.89675	961,830	16.31	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			894.11000	0.89411	725,990	16.31	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			943.04000	0.94304	1,012,190	16.32	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			849.47000	0.84947	685,420	16.32	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			852.06000	0.85206	913,160	16.31	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			940.50000	0.94050	768,400	16.31	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			752.75000	0.75275	704,510	16.86	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			8,078.19000	8.07819	8,265,920	16.84	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			780.26000	0.78026	730,690	16.84	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			8,142.60000	8.14260	8,330,990	16.85	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			766.46000	0.76646	717,550	16.85	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			8,206.98000	8.20698	8,396,040	16.86	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			5,242.57000	5.24257	5,370,920	16.76	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,659.97000	3.65997	3,549,300	16.76	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			5,291.57000	5.29157	5,420,660	16.77	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			3,622.17000	3.62217	3,512,240	16.77	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			5,340.49000	5.34049	5,470,330	16.78	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			3,584.43000	3.58443	3,475,250	16.78	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			5,691.52000	5.69152	5,816,560	16.43	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			5,097.45000	5.09745	4,977,610	16.43	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			5,600.34000	5.60034	5,724,110	16.41	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			5,182.36000	5.18236	5,061,250	16.41	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			5,646.01000	5.64601	5,770,420	16.42	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			5,139.92000	5.13992	5,019,450	16.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2044 Option									0.00	0	0
Total For R2044									35,076,037.30	374	33,162
R2048 On 04/08/2016 Bond Future			9.45904	96.77794	9.47960	96.58557		16.16	185,523,310.98	1,917	52,263
R2048 On 03/11/2016 Bond Future			9.50200	94.16242	9.52309	93.96680		16.63	98,870,541.00	1,050	60,867
R2048 On 02/02/2017 Bond Future			9.54226	96.01332	9.56362	95.81685		16.37	0.00	0	0
R2048 On 04/05/2017 Bond Future			9.56973	93.55530	9.59176	93.35385		16.89	0.00	0	0
Total R2048 Future									284,393,851.98	2,967	113,130
R2048 On 04/08/2016 Bond Future	9.26	Call			231.66000	0.23166	227,990	16.04	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			2,323.40000	2.32340	2,127,360	16.04	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			198.29000	0.19829	193,380	16.03	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			2,484.67000	2.48467	2,287,390	16.03	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			214.48000	0.21448	210,140	16.03	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			2,403.45000	2.40345	2,206,740	16.03	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			8,126.25000	8.12625	8,277,320	17.43	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			838.45000	0.83845	793,900	17.43	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			8,191.55000	8.19155	8,343,200	17.44	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			823.89000	0.82389	779,920	17.44	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			8,256.81000	8.25681	8,409,030	17.45	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			809.44000	0.80944	766,040	17.45	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.76	Call			5,476.47000	5.47647	5,580,360	16.61	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.76	Put			3,704.36000	3.70436	3,611,780	16.61	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.77	Call			5,526.72000	5.52672	5,631,230	16.62	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.77	Put			3,665.99000	3.66599	3,574,030	16.62	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.78	Call			5,577.15000	5.57715	5,682,270	16.63	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.78	Put			3,627.96000	3.62796	3,536,610	16.63	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.65	Call			5,811.83000	5.81183	5,912,320	17.03	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.65	Put			5,283.01000	5.28301	5,182,050	17.03	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.66	Call			5,858.68000	5.85868	5,959,690	17.04	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.66	Put			5,239.60000	5.23960	5,139,160	17.04	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Call			5,905.67000	5.90567	6,007,210	17.05	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Put			5,196.49000	5.19649	5,096,580	17.05	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									284,393,851.98	2,967	113,130
R207 On 04/08/2016 Bond Future			8.02854	98.20948	8.02896	98.20826		3.97	456,281,244.08	4,646	30,588
R207 On 03/11/2016 Bond Future			8.05033	100.05904	8.05067	100.05812		3.59	601,454,889.44	6,011	63,799
R207 On 02/02/2017 Bond Future			8.05564	98.38271	8.05475	98.38496		3.41	0.00	0	0
R207 On 04/05/2017 Bond Future			8.02904	100.41785	8.02848	100.41916		3.10	0.00	0	0
Total R207 Future									1,057,736,133.52	10,657	94,387
R207 On 04/08/2016 Bond Future	7.99	Call			178.06000	0.17806	164,000	3.97	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			291.36000	0.29136	276,080	3.97	0.00	0	0

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	Call			190.71000	0.19071	176,540	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			274.92000	0.27492	259,530	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			203.94000	0.20394	189,690	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			259.06000	0.25906	243,590	3.97	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Call			616.32000	0.61632	612,990	3.58	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			891.12000	0.89112	886,870	3.58	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			592.06000	0.59206	588,740	3.58	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			921.57000	0.92157	917,330	3.58	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			604.01000	0.60401	600,690	3.58	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			906.16000	0.90616	901,920	3.58	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,101.55000	3.10155	3,098,230	3.61	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			150.46000	0.15046	149,390	3.61	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,408.82000	2.40882	2,405,200	3.54	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			268.19000	0.26819	266,820	3.54	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,058.25000	3.05825	3,054,910	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			156.03000	0.15603	154,940	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,079.88000	3.07988	3,076,550	3.61	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			153.22000	0.15322	152,140	3.61	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,311.28000	1.31128	1,308,620	3.10	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			886.30000	0.88630	884,950	3.10	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,324.65000	1.32465	1,322,000	3.10	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			876.33000	0.87633	874,990	3.10	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,297.96000	1.29796	1,295,310	3.09	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			896.34000	0.89634	895,000	3.09	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												1,057,736,133.52	10,657	94,449
R208	On	04/08/2016	Bond Future			8.18890	96.95820	8.18434	96.97494		5.27	19,876,431.00	205	35,753
R208	On	03/11/2016	Bond Future			8.22010	95.38166	8.21514	95.39907		5.07	110,165,817.30	1,155	39,708
R208	On	02/02/2017	Bond Future			8.23967	97.25659	8.23344	97.27742		4.76	0.00	0	0
R208	On	04/05/2017	Bond Future			8.22951	95.86321	8.22312	95.88352		4.61	0.00	0	0
Total R208 Future												130,042,248.30	1,360	75,461
R208	On	04/08/2016	Bond Future	7.99	Call			68.42000	0.06842	53,950	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			785.19000	0.78519	787,460	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			75.00000	0.07500	59,720	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			754.73000	0.75473	756,190	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			82.06000	0.08206	65,960	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			724.76000	0.72476	725,400	5.22	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			4,683.40000	4.68340	4,665,570	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			37.38000	0.03738	36,960	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,715.19000	4.71519	4,697,350	5.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.59	Put			36.17000	0.03617	35,740	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,651.64000	4.65164	4,633,790	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			38.64000	0.03864	38,200	5.34	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			793.53000	0.79353	797,380	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,130.52000	2.13052	2,113,480	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			782.68000	0.78268	786,470	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,152.65000	2.15265	2,135,550	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			771.95000	0.77195	775,680	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,108.50000	2.10850	2,091,520	4.86	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,331.41000	1.33141	1,337,710	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,814.73000	1.81473	1,800,660	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,317.57000	1.31757	1,323,810	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,832.92000	1.83292	1,818,780	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,304.18000	1.30418	1,310,350	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,796.97000	1.79697	1,782,960	4.64	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												130,042,248.30	1,360	75,461
R209	On	04/08/2016	Bond Future			9.28902	75.02308	9.30957	74.87823		14.80	458,541,064.96	6,112	25,457
R209	On	03/11/2016	Bond Future			9.32890	73.28551	9.34997	73.13823		15.17	534,397,938.92	7,292	35,541
R209	On	02/02/2017	Bond Future			9.36466	74.72614	9.38597	74.57832		15.00	0.00	0	0
R209	On	04/05/2017	Bond Future			9.39020	73.11923	9.41221	72.96753		15.46	0.00	0	0
Total R209 Future												992,939,003.88	13,404	60,998
R209	On	04/08/2016	Bond Future	9.24	Call			439.51000	0.43951	456,540	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			931.66000	0.93166	803,840	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			467.18000	0.46718	486,280	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			888.28000	0.88828	762,530	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			496.17000	0.49617	517,440	14.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			846.32000	0.84632	722,740	14.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,091.73000	2.09173	2,204,340	15.11	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			90.60000	0.09060	58,360	15.11	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,707.87000	2.70787	2,836,710	15.20	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			37.16000	0.03716	21,150	15.20	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			6,429.50000	6.42950	6,574,330	15.69	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			0.02000	0.00002	0,000	15.69	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			8,280.23000	8.28023	8,425,080	15.69	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			0.00000	0.00000	0,000	15.69	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,021.47000	1.02147	1,080,680	14.93	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			389.22000	0.38922	303,580	14.93	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			6,375.55000	6.37555	6,494,460	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			485.82000	0.48582	457,450	16.07	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2016	Bond Future	10.26	Call			6,426.58000	6.42658	6,545,930	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			475.60000	0.47560	447,670	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			6,323.80000	6.32380	6,442,290	16.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			495.42000	0.49542	466,630	16.06	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,804.51000	3.80451	3,881,290	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,749.50000	2.74950	2,678,460	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,842.37000	3.84237	3,919,640	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,719.67000	2.71967	2,649,120	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,767.03000	3.76703	3,843,320	15.25	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,779.80000	2.77980	2,708,270	15.25	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			4,187.72000	4.18772	4,263,480	15.66	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,791.67000	3.79167	3,715,730	15.66	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			4,223.41000	4.22341	4,299,580	15.67	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,759.16000	3.75916	3,683,630	15.67	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			4,151.92000	4.15192	4,227,270	15.65	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,824.17000	3.82417	3,747,820	15.65	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												992,939,003.88	13,404	77,996
R210	On	04/08/2016	Bond Future			187.68481	187.68481	187.70322	187.70322			0.00	0	1,568
R210	On	03/11/2016	Bond Future			188.95399	188.95399	188.97358	188.97358			0.00	0	992
Total R210 Future												0.00	0	2,560
R210	On	04/08/2016	Bond Future	181.50	Call			6,203.22000	6.20322	6,184,810		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			6,193.22000	6.19322	6,174,810		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			6,183.22000	6.18322	6,164,810		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			63.58000	0.06358	43,990		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			53.58000	0.05358	33,990		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			73.58000	0.07358	53,990		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,560
R211	On	04/08/2016	Bond Future			139.93525	139.93525	139.95015	139.95015			0.00	0	22
R211	On	03/11/2016	Bond Future			142.57917	142.57917	142.59486	142.59486			0.00	0	56
Total R211 Future												0.00	0	78
R211	On	04/08/2016	Bond Future	137.07	Call			2,880.15000	2.88015	2,865,250		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	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
R211	On	04/08/2016	Bond Future	137.08	Call			2,870.15000	2.87015	2,855,250		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			2,860.15000	2.86015	2,845,250		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			854.86000	0.85486	839,170		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			844.86000	0.84486	829,170		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			834.86000	0.83486	819,170		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	78
R212	On	04/08/2016	Bond Future			146.39404	146.39404	146.40892	146.40892			0.00	0	4,524
R212	On	03/11/2016	Bond Future			149.16000	149.16000	149.17573	149.17573			0.00	0	883
Total R212 Future												0.00	0	5,407
R212	On	04/08/2016	Bond Future	142.42	Call			3,988.92000	3.98892	3,974,040		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			3,978.92000	3.97892	3,964,040		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			3,968.92000	3.96892	3,954,040		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	Call			1,065.73000	1.06573	1,050,000		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			1,055.73000	1.05573	1,040,000		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			1,075.73000	1.07573	1,060,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	5,407
R213	On	04/08/2016	Bond Future			9.15906	85.92290	9.17963	85.77970		12.57	217,041,245.40	2,526	8,547
R213	On	03/11/2016	Bond Future			9.20202	83.99055	9.22316	83.84507		12.86	89,953,879.05	1,071	37,947
R213	On	02/02/2017	Bond Future			9.24161	85.64145	9.26303	85.49575		12.67	0.00	0	0
R213	On	04/05/2017	Bond Future			9.26611	83.85761	9.28831	83.70806		13.01	0.00	0	0
Total R213 Future												306,995,124.45	3,597	46,494
R213	On	04/08/2016	Bond Future	8.99	Call			183.56000	0.18356	183,990	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			1,517.05000	1.51705	1,374,280	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			198.43000	0.19843	199,700	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			1,460.85000	1.46085	1,318,920	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			214.35000	0.21435	216,550	12.58	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			1,405.78000	1.40578	1,264,780	12.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2016	Bond Future	10.18	Call			6,628.84000	6.62884	6,749,400	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			404.14000	0.40414	379,220	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			6,681.39000	6.68139	6,802,360	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			395.20000	0.39520	370,690	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			6,734.02000	6.73402	6,855,410	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			386.42000	0.38642	362,330	13.64	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,609.65000	3.60965	3,684,350	12.78	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			2,686.40000	2.68640	2,615,400	12.78	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,646.79000	3.64679	3,721,980	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			2,656.70000	2.65670	2,586,190	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,684.35000	3.68435	3,760,040	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			2,627.50000	2.62750	2,557,490	12.79	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			4,103.84000	4.10384	4,179,090	13.10	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			3,556.78000	3.55678	3,482,480	13.10	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			4,033.13000	4.03313	4,107,550	13.09	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			3,619.54000	3.61954	3,544,410	13.09	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			4,068.55000	4.06855	4,143,390	13.09	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			3,588.19000	3.58819	3,513,480	13.09	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												306,995,124.45	3,597	46,494
R214	On	04/08/2016	Bond Future			9.37884	75.41124	9.39937	75.26019		15.60	1,659,047.28	22	10,213
R214	On	03/11/2016	Bond Future			9.41954	73.53458	9.44058	73.38096		16.03	2,647,244.88	36	24,640
R214	On	02/02/2017	Bond Future			9.45743	74.97998	9.47872	74.82570		15.81	0.00	0	0
R214	On	04/05/2017	Bond Future			9.48264	73.22967	9.50459	73.07143		16.31	0.00	0	0
Total R214 Future												4,306,292.16	58	34,853
R214	On	04/08/2016	Bond Future	8.55	Call			0.03000	0.00003	0,010	15.24	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			6,705.71000	6.70571	6,554,640	15.24	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			259.93000	0.25993	262,760	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			1,446.21000	1.44621	1,297,990	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			279.12000	0.27912	283,130	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			1,335.15000	1.33515	1,189,380	15.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			391.65000	0.39165	403,080	15.65	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			1,127.61000	1.12761	987,990	15.65	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			1,390.03000	1.39003	1,242,990	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			6,148.73000	6.14873	6,299,700	16.53	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			0.11000	0.00011	0,030	16.53	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			12,009.45000	12.00945	12,160,500	16.53	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000	16.53	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			299.48000	0.29948	304,760	15.61	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,632.97000	6.63297	6,756,000	16.98	0.00	0	0

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	03/11/2016	Bond Future	10.34	Put			536.59000	0.53659	506,000	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,684.99000	6.68499	6,808,490	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			525.69000	0.52569	495,570	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			6,581.02000	6.58102	6,703,590	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			547.67000	0.54767	516,620	16.98	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			4,219.60000	4.21960	4,301,960	16.21	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,787.33000	2.78733	2,715,410	16.21	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			4,139.76000	4.13976	4,221,140	16.19	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,847.71000	2.84771	2,774,810	16.19	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			4,179.60000	4.17960	4,261,470	16.20	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,817.39000	2.81739	2,744,980	16.20	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			4,446.82000	4.44682	4,526,770	16.38	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,907.49000	3.90749	3,829,200	16.38	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			4,372.33000	4.37233	4,451,430	16.37	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,975.40000	3.97540	3,896,260	16.37	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			4,409.38000	4.40938	4,488,910	16.37	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,941.19000	3.94119	3,862,480	16.37	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												4,306,292.16	58	48,673
Total for Bond												8,129,186,848.13	87,536	1,071,847
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2023 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/08/2016 GOVI			520.01300	520.01300	519.52000	519.52000				104,002,600.00	20	125
GOVI On 03/11/2016 GOVI			529.91300	529.91300	529.41200	529.41200				105,982,600.00	20	333
GOVI On 02/02/2017 GOVI			540.32800	540.32800	539.83400	539.83400				0.00	0	0
GOVI On 04/05/2017 GOVI			551.49600	551.49600	550.98700	550.98700				0.00	0	0
Total GOVI Future										209,985,200.00	40	458
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			14,700.00000	1.47000	9,770,000			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			14,800.00000	1.48000	9,870,000			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			14,900.00000	1.49000	9,970,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			533,020.00000	53.30200	538,030,000			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			532,920.00000	53.29200	537,930,000			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			532,820.00000	53.28200	537,830,000			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			65,140.00000	6.51400	70,080,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			65,040.00000	6.50400	69,980,000			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	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			64,940.00000	6.49400	69,880,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,887,870.00000	288.78700	2,892,960,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,888,070.00000	288.80700	2,893,160,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,887,970.00000	288.79700	2,893,060,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												209,985,200.00	40	458
Total for GOVI												209,985,200.00	40	458
AL37	On	04/08/2016	Index Future			494.95000	494.95000	494.93200	494.93200			0.00	0	2
AL37	On	03/11/2016	Index Future			504.37200	504.37200	504.35600	504.35600			5,043,720.00	1	14
AL37	On	02/02/2017	Index Future			514.28500	514.28500	514.28500	514.28500			0.00	0	0
Total AL37 Future												5,043,720.00	1	16
Total For AL37												5,043,720.00	1	16
AL7T	On	04/08/2016	Index Future			573.34800	573.34800	573.14400	573.14400			0.00	0	2
AL7T	On	03/11/2016	Index Future			584.26300	584.26300	584.05700	584.05700			0.00	0	9
AL7T	On	02/02/2017	Index Future			595.74600	595.74600	595.55500	595.55500			0.00	0	0
Total AL7T Future												0.00	0	11
Total For AL7T												0.00	0	11
ALBI	On	04/08/2016	Index Future			522.21700	522.21700	521.64000	521.64000			0.00	0	254
ALBI	On	03/11/2016	Index Future			532.15900	532.15900	531.57300	531.57300			0.00	0	470
ALBI	On	02/02/2017	Index Future			542.61800	542.61800	542.03700	542.03700			0.00	0	0
ALBI	On	04/05/2017	Index Future			553.83300	553.83300	553.23600	553.23600			0.00	0	0
Total ALBI Future												0.00	0	724
Total For ALBI												0.00	0	724
IGOV	On	04/08/2016	Index Future			247.36200	247.36200	247.33400	247.33400			791,558,400.00	320	146
IGOV	On	03/11/2016	Index Future			252.08700	252.08700	252.05900	252.05900			806,678,400.00	320	942
IGOV	On	02/02/2017	Index Future			257.05600	257.05600	257.03600	257.03600			0.00	0	0
IGOV	On	04/05/2017	Index Future			262.38400	262.38400	262.36100	262.36100			0.00	0	0
Total IGOV Future												1,598,236,800.00	640	1,088
Total For IGOV												1,598,236,800.00	640	1,088
ILBI	On	04/08/2016	Index Future			670.40800	670.40800	670.47800	670.47800			797,785,520.00	119	0
ILBI	On	03/11/2016	Index Future			683.19700	683.19700	683.26800	683.26800			0.00	0	0
ILBI	On	02/02/2017	Index Future			696.66300	696.66300	696.73600	696.73600			829,028,970.00	119	149
Total ILBI Future												1,626,814,490.00	238	149

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ILBI										1,626,814,490.00	238	149
Total for Index										3,230,095,010.00	879	1,988
JIBAR f On 17/08/2016		Jibar Future	7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR f On 21/09/2016		Jibar Future	7.38000	92.62000	7.38000	92.62000				0.00	0	10
JIBAR f On 19/10/2016		Jibar Future	7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR f On 16/11/2016		Jibar Future	7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR f On 21/12/2016		Jibar Future	7.46000	92.54000	7.46000	92.54000				0.00	0	0
JIBAR f On 15/02/2017		Jibar Future	7.51000	92.49000	7.51000	92.49000				0.00	0	0
JIBAR f On 15/03/2017		Jibar Future	7.55000	92.45000	7.55000	92.45000				0.00	0	0
JIBAR f On 21/06/2017		Jibar Future	7.63000	92.37000	7.63000	92.37000				0.00	0	0
JIBAR f On 20/09/2017		Jibar Future	7.66000	92.34000	7.66000	92.34000				0.00	0	0
JIBAR f On 20/12/2017		Jibar Future	7.69000	92.31000	7.69000	92.31000				0.00	0	0
JIBAR f On 20/03/2018		Jibar Future	7.72000	92.28000	7.72000	92.28000				0.00	0	0
JIBAR f On 20/06/2018		Jibar Future	7.98000	92.02000	7.98000	92.02000				0.00	0	0
Total Jibar Future										0.00	0	10
Total For JIBAR FUTURE										0.00	0	10
Total for Jibar										0.00	0	10
10Y ST On 17/12/2025		Interest Rate Swap	98.62086	98.62086	98.60817	98.60817				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	95.72871	95.72871	95.70762	95.70762				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	94.51145	94.51145	94.48223	94.48223				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	96.58755	96.58755	96.55206	96.55206				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	100.07495	100.07495	100.07545	100.07545				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.03671	100.03671	100.03631	100.03631				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.69326	99.69326	99.69191	99.69191				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.79500	99.79500	99.79245	99.79245				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	100.12765	100.12765	100.12626	100.12626				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.46779	99.46779	99.46600	99.46600				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.19226	99.19226	99.18567	99.18567				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.32232	99.32232	99.30839	99.30839				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	98.51156	98.51156	98.47684	98.47684				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	97.87698	97.87698	97.84050	97.84050				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	97.20414	97.20414	97.16599	97.16599				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	97.49981	97.49981	97.45978	97.45978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										11,569,267,058.13	88,455	1,074,303
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.96556				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			11.24500	98.92098	11.24500	98.89158		11,245,000,000,000.00		1,000,000,000	6,110,000,000	
Total AA05 SPOT								11,245,000,000,000.00		1,000,000,000	6,110,000,000	
Total For AA05								11,245,000,000,000.00		1,000,000,000	6,110,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.41543				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			9.98000	100.99443	9.98000	100.96756				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.81800	10.00000	109.79000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.74835				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.88716				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.85000	98.48754	9.85000	98.46181				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.33465	100.00000	11.30720				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.14788	10.84000	102.11858				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	8.75038	100.00000	8.73305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.61221	11.37000	104.58079				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.33474	100.00000	11.30728				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.88326	11.81000	89.85483				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.45538	100.00000	11.42762				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	12.80436	100.00000	12.77334				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.04880	100.00000	18.02060				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	100.13156				0.00	0	10,000,000
Total AB08 SPOT										0.00	0	10,000,000
Total For AB08										0.00	0	10,000,000
AB09 On 03/05/2017 Spot Bond			9.16500	103.30684	9.16500	103.28168				0.00	0	10,000,000
Total AB09 SPOT										0.00	0	10,000,000
Total For AB09										0.00	0	10,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300				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			2.82000	118.50966	2.82000	279.73690				0.00	0	100,000,000
Total ABCPI3 SPOT										0.00	0	100,000,000
Total For ABCPI3										0.00	0	100,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.46544				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.73729				0.00	0	20,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	20,900,000,000
Total For ABFN08										0.00	0	20,900,000,000
ABFN08 On 17/03/2026 Spot Bond				100.00000	0.00000	101.14992				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.00000	0.00000	98.91440				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2017 Spot Bond				100.00000	0.00000	100.41881				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	100.19857				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	101.95749				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	101.81566				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	99.86108				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	99.06564				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond				100.00000	0.00000	101.82409				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.79500	101.23753	11.79500	102.07444				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	99.38835				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.89437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.26822				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.86500	103.77532	8.86500	102.79925				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	98.13470				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	25.12582	100.00000	25.06495				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.76639				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	34.03770	100.00000	33.95524				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.06345				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	21.92596	100.00000	21.87285				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.51480				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	98.25640				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	95.40868				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.47401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.73000	103.19762	5.73000	140.64029				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.73000	98.85013	5.73000	123.87481				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.23520	100.00000	9.22020				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.23000	90.68237	6.23000	106.61112				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.14856	100.00000	5.14020				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.76000	99.72786	6.76000	113.18394				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.25199	100.00000	8.23093				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond			100.00000		0.00000	86.79800				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			2.15000	186.51838	2.15000	186.49754				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	188.19459	2.17000	188.17348				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	201.37603	1.82000	201.35534				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.56125	88.46677	8.56125	88.45698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.56125	88.46677	8.56125	88.45698				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	101.24234				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.45553				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.83829				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	100.35701				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	99.84000				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			2.71000	94.65570	2.71000	118.50384				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.57000	101.17969	2.57000	174.02529				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			2.43000	114.89341	2.43000	229.64488				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	98.48000				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			10.02500	92.48605	10.02500	92.46160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	111.76000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.67144				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	106.88000				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	120.13500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.81581	9.63000	106.78836				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	110.83000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.14500	103.42922	10.14500	103.40125				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.35500	92.60765	9.35500	92.58452				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.69000	100.00616	10.69000	99.97771				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	100.21000				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	101.23820				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.77500	105.32528	8.77500	105.30070				0.00	0	260,000,000
Total ABS10 SPOT										0.00	0	260,000,000
Total For ABS10										0.00	0	260,000,000
ABS11 On 09/04/2021 Spot Bond			9.83000	101.46287	9.83000	101.43626				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.60500	100.91338	9.60500	100.88766				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.06000	100.41663	10.06000	100.38985				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.72000	100.62926	9.72000	100.60332				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			10.03500	100.93785	10.03500	100.91101				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.99000	98.90333	10.99000	98.87459				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.99000	100.10015	10.99000	100.07105				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.50500	97.25819	9.50500	97.23351				0.00	0	890,000,000
Total ABS6 SPOT										0.00	0	890,000,000
Total For ABS6										0.00	0	890,000,000
ABS7 On 11/09/2026 Spot Bond			10.94000	90.52704	10.94000	90.50084				0.00	0	3,890,000,000
Total ABS7 SPOT										0.00	0	3,890,000,000
Total For ABS7										0.00	0	3,890,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.11141	100.00000	12.08475				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.01000	218.26392	3.01000	276.50306				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.95000	135.72170	2.95000	138.73036				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.23000	139.67668	2.23000	142.46619				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	0.02802	100.00000	0.02795				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	23.27688	100.00000	23.22049				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	81.78971				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL08€ On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	101.11390				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	101.14200				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	101.15327				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	101.13060				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	101.07982				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.81500	101.65476	9.81500	101.66129				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	98.99705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	224.10738				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	224.19483				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.10241				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 02/09/2016 Spot Bond				100.00000	0.00000	101.53642				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL132 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL132 SPOT										0.00	0	0
Total For ACL132										0.00	0	0
ACL133 On 30/07/2017 Spot Bond				100.00000	0.00000	100.82779				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 30/07/2017 Spot Bond				100.00000	0.00000	100.12132				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL140 On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300				0.00	0	0
Total ACL140/JIBAR SPOT										0.00	0	0
Total For ACL140/JIBAR										0.00	0	0
ACL141 On 20/12/2016 Spot Bond				100.00000	0.00000	101.56784				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.33223				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2021 Spot Bond				100.00000	0.00000	101.10583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151On 20/03/2017 Spot Bond				100.00000	0.00000	101.41705				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	101.08564				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157On 20/03/2017 Spot Bond				100.00000	0.00000	101.04585				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161On 20/03/2022 Spot Bond			10.23000	103.72783	10.23000	103.69971				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.91981				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167On 20/06/2019 Spot Bond			9.92500	100.82330	9.92500	100.79661				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.08215				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	127.43104	1.75000	127.41820				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173On 20/06/2017 Spot Bond				100.00000	0.00000	101.07419				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174On 20/06/2019 Spot Bond				100.00000	0.00000	101.10259				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.04578				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181On 20/06/2017 Spot Bond				100.00000	0.00000	101.17292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69029				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.71498				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.42348				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	101.09673				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	101.06219				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	101.11026				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	101.12501				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.12851				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	101.12851				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	101.19343				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	101.07982				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	101.18435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98617				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19343				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	104.44334				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	101.14782				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	101.14782				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	160.23026				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	161.39142				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.01513				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.67153				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	101.03663				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	99.22597				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.95234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.02412				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.02301				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.09221				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.75450				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.15657				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.15434				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	101.08765				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.07062				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.40830				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	32.81256	100.00000	32.73307				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.80064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51499				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	28.15474	100.00000	28.08653				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	95.83333	100.00000	95.58442				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	17.42853	100.00000	17.38630				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	3.79319	100.00000	3.78400				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	100.35175				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	100.36302				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond			100.00000		0.00000	100.40052				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	100.34050				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	100.34426				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.43804				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.41932				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.57219				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.51642				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	39.80777	100.00000	39.70511				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	11.82012	100.00000	11.78964				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	12.32725	100.00000	12.28051				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	10.04026	100.00000	10.00218				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.45500	101.25684	9.45500	101.23142				0.00	0	320,000,000
Total AIR01 SPOT										0.00	0	320,000,000
Total For AIR01										0.00	0	320,000,000
AIR02 On 30/04/2023 Spot Bond			10.30000	109.55485	10.30000	109.52479				0.00	0	120,000,000
Total AIR02 SPOT										0.00	0	120,000,000
Total For AIR02										0.00	0	120,000,000
AIR04 On 29/05/2024 Spot Bond			9.76500	98.83627	9.76500	98.81066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.40264	100.00000	14.37076				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.57500	97.60800	10.57500	97.58067				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.82500	177.47981	2.82500	177.45677				0.00	0	10,000,000
Total AIRL01 SPOT										0.00	0	10,000,000
Total For AIRL01										0.00	0	10,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.34342				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.88604				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.94274				0.00	0	10,000,000
Total APF02 SPOT										0.00	0	10,000,000
Total For APF02										0.00	0	10,000,000
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	99.83631				0.00	0	10,000,000
Total APF03 SPOT										0.00	0	10,000,000
Total For APF03										0.00	0	10,000,000
AS116L On 15/01/2018 Spot Bond			100.00000	39.80958	100.00000	39.71314				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	38.71298	100.00000	38.61920				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	10.30369	100.00000	10.27872				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	10.30369	100.00000	10.27872				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.31281	100.00000	4.30669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.05183	100.00000	0.05177				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.55051				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.96615				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.04583				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.52420				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	99.80000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	115.13694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.68000	248.96963	2.68000	248.93825				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
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	99.48644				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	91.62312				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	99.76998				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			2.69500	175.02280	2.69500	221.72585				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	100.97297				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	100.91421				0.00	385,000,000	385,000,000

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 ASN052 SPOT										0.00	385,000,000	385,000,000
Total For ASN052										0.00	385,000,000	385,000,000
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.45805				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.35009				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.26121				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.09662				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.04721				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.49362				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.10214				0.00	400,000,000	400,000,000
Total ASN068 SPOT										0.00	400,000,000	400,000,000
Total For ASN068										0.00	400,000,000	400,000,000
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.83525				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	87.13333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.22814				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	101.05692				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	101.31967				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.37517				0.00	0	57,000,000
Total ASN083 SPOT										0.00	0	57,000,000
Total For ASN083										0.00	0	57,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.67489				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.87382				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.59883				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	100.28422				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	99.78275				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	101.71973				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	63.92288				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.55669				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	101.08550				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	101.41301				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.02131				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN120 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	101.06573				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	101.77036				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.76757				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.74219				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	101.51489				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.50286				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	101.36293				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	72.62748				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			2.96000	137.30307	2.96000	137.28479				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 12/09/2016 Spot Bond				100.00000	0.00000	102.07774				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN138 On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	74.28102				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	101.05715				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	101.10797				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.92157				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	99.92157				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	99.60078				0.00	0	0
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.00500	136.99090	3.00500	136.97248				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	94.38542				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	101.58933				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			3.47000	91.74514	3.47000	159.25260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 14/01/2017 Spot Bond				100.00000	0.00000	100.64334				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN158 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	75.22253	100.00000	75.07387				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	42.29666	100.00000	42.19419				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	42.37128	100.00000	42.26864				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	42.03548	100.00000	41.93365				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	62.72302	100.00000	62.57106				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	89.99238	100.00000	89.77501				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	30.15373	100.00000	30.08068				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	88.03882	100.00000	87.83264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.49934	100.00000	2.49328				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	22.08445	100.00000	22.03096				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	101.14243				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.82954				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			9.32000	104.19021	9.32000	104.16428				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.58659				0.00	0	10,000,000
Total BAW13 SPOT										0.00	0	10,000,000
Total For BAW13										0.00	0	10,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.10889				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.74812				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.68000	97.67650	10.68000	97.64874				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.29000	99.10378	10.29000	99.07677				0.00	0	180,000,000
Total BAW21 SPOT										0.00	0	180,000,000
Total For BAW21										0.00	0	180,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.26551	9.30000	103.24001				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.41299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	34.23029	100.00000	34.14737				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.98602				0.00	0	10,000,000
Total BAW3 SPOT										0.00	0	10,000,000
Total For BAW3										0.00	0	10,000,000
BAW8 On 02/10/2017 Spot Bond			9.31500	103.96428	9.31500	103.93842				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	101.07072				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.28805	100.50442	12.28805	100.36721				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.82106	100.24653	10.82106	100.83095				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	101.15807				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	101.21139				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	101.21139				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			12.41806	99.74124	12.41806	99.92113				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			12.09000	100.35939	12.09000	100.10266				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.01500	87.16560	12.01500	98.96431				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.00000	0.00000	101.03169				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.79500	85.07581	11.79500	98.71926				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.00556				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	101.02701				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	101.02701				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	98.80091				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	101.02734				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24257				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	101.02734				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.99767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.99767				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.02745				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.87710				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.07168				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.10039				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.83037	101.26975	15.83037	101.13651				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.67086	100.98863	14.67086	101.05501				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.30586				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.30569				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.30577				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.34828				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.15595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1I On 31/12/2016 Spot Bond			100.00000	70.73643	100.00000	70.59961				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	20.24746	100.00000	20.19842				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.42747	100.00000	18.38283				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.37499	100.00000	11.34743				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.37499	100.00000	11.34743				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	13.75290	100.00000	13.71958				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.91665	100.00000	11.88777				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	97.33333	100.00000	101.02782				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	95.99684	100.00000	95.75504				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478				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	82.98636	100.00000	82.80317				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	94.31525	100.00000	94.07216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total BC111U SPOT									50,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total For BC111U									50,000,000,000,000.00	12,500,000,000	12,500,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.25486				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.58490				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.76127				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.16336				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.47119				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.04141	100.00000	15.00497				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.04141	100.00000	15.00497				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			2.12000	102.13090	2.12000	193.73220				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.76000	91.34051	8.76000	164.13016				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.76000	92.65882	8.76000	164.61934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.14500	95.05464	9.14500	95.03141				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.54500	100.29401	8.54500	100.27121				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.19666	100.00000	10.17196				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.82390	100.00000	8.80253				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.82390	100.00000	8.80253				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.36107	100.00000	9.33840				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.52438	100.00000	12.49403				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.29918	100.00000	17.25728				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG32A1 On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A2 On 30/10/2016 Spot Bond				100.00000	0.00000	100.00002				0.00	0	2,703,000

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 BG32A2 SPOT										0.00	0	2,703,000
Total For BG32A2										0.00	0	2,703,000
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.21995				0.00	0	10,000,000
Total BG32A3 SPOT										0.00	0	10,000,000
Total For BG32A3										0.00	0	10,000,000
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00002				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	100.00003				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	100.00005				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	80.39648	100.00000	80.21978				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978				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	101.17025				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	101.18936				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.81500	103.32164	8.81500	103.29742				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	101.27641				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.34834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	57.52170	100.00000	57.38235				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	57.52170	100.00000	57.38235				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	103.12554				0.00	0	150,000,000
Total BGL01 SPOT										0.00	0	150,000,000
Total For BGL01										0.00	0	150,000,000
BGL02 On 19/11/2019 Spot Bond			11.56500	100.21681	11.56500	100.18619				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.88763				0.00	0	40,000,000
Total BGL03 SPOT										0.00	0	40,000,000
Total For BGL03										0.00	0	40,000,000
BGL04 On 05/02/2025 Spot Bond			11.45500	90.76732	11.45500	95.92262				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.58000	103.45036	11.58000	103.92286				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.66681				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.06500	103.31617	12.06500	103.74236				0.00	0	100,000,000
Total BGL07 SPOT										0.00	0	100,000,000
Total For BGL07										0.00	0	100,000,000
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.77064				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.58000	103.28753	11.58000	103.25594				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.87577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.96000	105.73227	11.96000	104.61385				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	105.65630				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	103.81370				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.55022				0.00	0	20,000,000
Total BID04 SPOT										0.00	0	20,000,000
Total For BID04										0.00	0	20,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.51487				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			9.22500	99.85795	9.22500	99.83335				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.20003				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18U On 17/12/2016 Spot Bond			100.00000	89.17104	100.00000	88.90000				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	99.93375				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	101.67796				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC104 On 22/08/2016 Spot Bond				100.00000	0.00000	101.53191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.77022				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.61101				0.00	0	120,000,000
Total BTC115 SPOT										0.00	0	120,000,000
Total For BTC115										0.00	0	120,000,000
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.28352				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	99.91620				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	99.91617				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC124 On 11/08/2016 Spot Bond				100.00000	0.00000	98.45301				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.57160				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	101.46759				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	99.55979				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.57814				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	99.41284				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	99.26605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC131 On 08/09/2016 Spot Bond				100.00000	0.00000	101.51017				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC132 On 27/09/2016 Spot Bond				100.00000	0.00000	98.80266				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BTC133 On 03/10/2016 Spot Bond				100.00000	0.00000	98.66975				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	87.10716	100.00000	86.90221				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.89983				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.92808				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.10143				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.85747				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	31.37296	100.00000	31.29696				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			10.01500	104.41424	10.01500	104.38630				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.98026				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.49500	97.31574	15.49500	97.27628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.61587				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			13.29500	96.42227	13.29500	96.38856				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			9.21500	102.09228	9.21500	102.06729		9,215,000,000,000.00		1,000,000,000	1,000,000,000	
Total CBL16 SPOT								9,215,000,000,000.00		1,000,000,000	1,000,000,000	
Total For CBL16								9,215,000,000,000.00		1,000,000,000	1,000,000,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.75356				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			13.29500	99.40401	13.29500	99.36886				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.47973				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL22 On 06/05/2020 Spot Bond			10.28000	96.56752	10.28000	96.54122				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	102.01532				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	99.97418				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	99.82809				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.58000	104.56411	10.58000	104.53481				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.66500	110.47863	10.66500	110.44727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.72000	106.26304	10.72000	106.23273				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.74000	106.54242	10.74000	106.51214				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.87024				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	105.10562				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.80150	10.00000	110.77260				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.52474				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	101.18371				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	100.21234				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	26.08754	100.00000	26.02435				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	32.70843	100.00000	32.62919				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	30.50126	100.00000	30.42737				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.65562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.84079				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	99.79383				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	99.77482				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.09222				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.87514				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89869				0.00	0	9,472,460,000
Total CIG03 SPOT										0.00	0	9,472,460,000
Total For CIG03										0.00	0	9,472,460,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.92847				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.96304				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.78828				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.91654				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	19.89997	100.00000	19.83784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond			100.00000	8.77916	100.00000	8.75175			190,000,000,000,000.00	1,900,000,000	1,900,000,000
Total CIG10 SPOT									10,000,000,000,000.00	1,900,000,000	1,900,000,000
Total For CIG10									10,000,000,000,000.00	1,900,000,000	1,900,000,000
CIG11 On 29/07/2020 Spot Bond			100.00000	3.97124	100.00000	3.95378			470,000,000,000,000.00	14,700,000,000	14,700,000,000
Total CIG11 SPOT									10,000,000,000,000.00	14,700,000,000	14,700,000,000
Total For CIG11									10,000,000,000,000.00	14,700,000,000	14,700,000,000
CIG12 On 29/07/2021 Spot Bond			100.00000	1.76500	100.00000	1.75723			790,000,000,000,000.00	17,900,000,000	17,900,000,000
Total CIG12 SPOT									10,000,000,000,000.00	17,900,000,000	17,900,000,000
Total For CIG12									10,000,000,000,000.00	17,900,000,000	17,900,000,000
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.86132	10.11000	100.83429			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	133.51076	2.76000	133.49359			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond			100.00000		0.00000	103.29780			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	131.05304	3.14000	133.51415			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.44693	8.25000	103.42370				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			2.93000	140.47899	2.93000	134.08677				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	138.99855	2.40000	132.67549				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	101.48100				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			9.29000	102.28151	9.29000	102.25598				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	100.30577				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	100.30577				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			9.34000	102.25537	9.34000	102.22973				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.34000	102.25537	9.34000	102.22973				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			9.39000	100.98853	9.39000	100.96339				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	101.12525				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	101.22283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	101.86635				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	101.76109				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			13.50000	95.35396	13.50000	95.31974				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	104.09848	9.35000	104.07234				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.17809				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.05866				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.20956				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.20956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.20956				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.03196				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26(On 26/03/2019 Spot Bond			9.72500	103.18712	9.72500	103.16050				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26(On 30/04/2017 Spot Bond				100.00000	0.00000	100.32335				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26(On 20/06/2017 Spot Bond				100.00000	0.00000	102.70279				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.21437				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.05715				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.18909				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.00000	0.00000	101.70856				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27(On 25/05/2017 Spot Bond				100.00000	0.00000	101.92650				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.27956				0.00	100,000,000	100,000,000
Total CLN278 SPOT										0.00	100,000,000	100,000,000
Total For CLN278										0.00	100,000,000	100,000,000
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	101.75545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.94137				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.80313				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	101.08937				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	101.00424				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	102.15270				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	110.80100	10.00000	110.77300				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	100.84705				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.99480				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86435				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	101.18994				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	100.84712				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	101.12297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.91169				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	165.48048				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	101.81745				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	165.58964				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	164.82517				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	165.39683				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	102.12271				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.30500	94.25300	11.30500	94.22483				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.82500	95.72654	11.82500	95.69667				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	100.87719				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	101.20692				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	102.08069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.18055				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	100.00024				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	102.19705	8.80500	102.20147				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	100.18205				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	101.12190				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	101.13894				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	101.20458				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14802				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	101.23880				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	100.87719				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	143.75296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.09721				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	101.37127				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	100.88151				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	101.28385				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	101.02301				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	101.17278				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	100.09635				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	100.85994				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.09073				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.56381				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.17960				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.99807				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.48500	104.17957	10.48500	104.15065				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.07463				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.80162				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.62500	106.43010	12.62500	106.39471				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.79416				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.65500	100.16090	12.65500	100.12714				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	104.93413	10.02000	104.90626				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	99.79416				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	100.16005				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	82.40146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.06040				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	101.07971				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	101.07987				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	100.90910				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			9.98000	103.23699	9.98000	103.20967				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	100.76683				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	101.17639				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	101.65824	10.98000	101.62872				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.00644	11.00000	103.97618				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.19298				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.24242				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.41500	102.46781	12.41500	102.43428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.29278				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.07959				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.16866				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.14225				0.00	1,400,000,000	1,400,000,000
Total CLN388 SPOT										0.00	1,400,000,000	1,400,000,000
Total For CLN388										0.00	1,400,000,000	1,400,000,000
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.76908				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	101.03448				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.08538				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	101.46721				0.00	300,000,000	300,000,000
Total CLN395 SPOT										0.00	300,000,000	300,000,000
Total For CLN395										0.00	300,000,000	300,000,000
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.16501				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	102.05001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.01344				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	102.00294				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	101.08528				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	101.20434				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82541				0.00	0	110,000,000
Total CLN402 SPOT										0.00	0	110,000,000
Total For CLN402										0.00	0	110,000,000
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82541				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	102.17556				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	84.46737				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	101.09095				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.41887				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	101.19304				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	101.19871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.42074				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	101.18171				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	101.39681				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	101.23837				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	100.44497				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	101.46351	4.00000	100.31607				0.00	0	0
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	101.15382				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	101.29503				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	44.62664	7.01000	45.22193				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	101.30635				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	100.20731				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	101.71853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.58888				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	101.71853				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	104.75911				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	101.54938				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	101.22737				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	102.08043				0.00	0	0
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	101.53245				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	106.42712				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	101.71964				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	101.83673				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	101.90421				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	107.16901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80814				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	101.18741				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	101.10797				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	102.87595				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	99.94906				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	107.99738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	102.09477				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	100.86075				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	100.83504				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	101.94646				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			10.65000	104.68743	10.65000	104.65792				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.20088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76170				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.39967				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.74634				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77148				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.73585				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.63000	132.73779	3.63000	132.71773				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	187.65277				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			9.14500	95.05464	9.14500	95.03141				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.76000	37.32171	8.76000	164.13016				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.76000	37.81436	8.76000	164.61934				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.56583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.62237				0.00	0	0
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	101.13657				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	101.07301				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	101.08556				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	100.56874				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	101.09692				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	100.18055				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	101.01286				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	101.05714				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	99.19302				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	101.05708				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	101.09663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.85596				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.46707				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			9.47000	104.75413	9.47000	104.74824				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			9.32000	100.87386	9.32000	100.84875			9,287,564,536,000.00		996,519,800	1,928,259,900
Total COJ04 SPOT									9,287,564,536,000.00		996,519,800	1,928,259,900
Total For COJ04									9,287,564,536,000.00		996,519,800	1,928,259,900
COJ05 On 05/06/2023 Spot Bond			10.03000	112.48551	10.03000	112.45545				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			10.19000	105.97908	10.19000	105.95047				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.00000	103.95830	11.00000	103.92788				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.26500	101.02480	10.26500	100.99717				0.00	0	160,000,000
Total COJG01 SPOT										0.00	0	160,000,000
Total For COJG01										0.00	0	160,000,000
COT01 On 03/04/2023 Spot Bond			10.55000	96.21191	10.55000	96.18489				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.49000	95.16139	11.49000	95.13234				0.00	0	360,000,000
Total COT02 SPOT										0.00	0	360,000,000
Total For COT02										0.00	0	360,000,000
COT03 On 05/06/2028 Spot Bond			11.49000	88.50883	11.49000	88.48183				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL00 On 28/02/2017 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 CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	14.54507	100.00000	14.50982				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	12.53425	100.00000	12.50388				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	21.09086	100.00000	21.03977				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	96.16046	100.00000	95.91388				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	20.46785	100.00000	20.41826				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	23.72459	100.00000	23.66711				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.95500	94.75888	11.95500	94.72898				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	30.97051	100.00000	30.89549				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	23.84836	100.00000	23.79059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	31.60679	100.00000	31.53023				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			8.34000	100.73208	8.34000	100.70972				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.33629	6.86000	102.31754				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.68586				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	99.93554				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			8.75000	95.90751	8.75000	99.97609				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.49852				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.36262				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	101.29010				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.55294				0.00	400,000,000	100,000,000
Total DLTB03 SPOT										0.00	400,000,000	100,000,000
Total For DLTB03										0.00	400,000,000	100,000,000
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	99.95533				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	99.93060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC13 SPOT									0.00	0	0
Total For DLTC13									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	44.74003	100.00000	44.65145			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.36895			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.26895			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.21044			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	62.39448			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.72000	98.46010	9.72000	98.43457			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.65500	99.27451	9.65500	99.24879			0.00	0	18,800,000
Total DV22 SPOT									0.00	0	18,800,000
Total For DV22									0.00	0	18,800,000
DV22/R On 07/02/2020 Spot Bond			100.00000	14.58629	100.00000	14.55384			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			10.03500	104.13315	10.03500	104.10514			0.00	0	394,800,000
Total DV23 SPOT									0.00	0	394,800,000
Total For DV23									0.00	0	394,800,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.62479	100.00000	14.59224			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.62479	100.00000	14.59224			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.89500	103.33767	9.89500	103.31025		4,353,800,000,000.00		440,000,000	220,000,000
Total DV24 SPOT								4,353,800,000,000.00		440,000,000	220,000,000
Total For DV24								4,353,800,000,000.00		440,000,000	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	104.40982	9.69000	104.38268			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.40982	9.69000	104.38268			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.97500	98.70956	10.97500	98.68059			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.59600	10.10000	104.56769			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.59600	10.10000	104.56769			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.54317			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	101.00987			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.50552			0.00	0	0
Total DVC018 SPOT									0.00	0	0
Total For DVC018									0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.34434			0.00	0	0
Total DVC019 SPOT									0.00	0	0
Total For DVC019									0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.58259			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	103.58180			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	100.97825			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	101.00604			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	103.19507			0.00	0	0

Contract 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	101.67663				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.85224				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	100.44826				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.50711				0.00	400,000,000	188,000,000
Total DVF19 SPOT										0.00	400,000,000	188,000,000
Total For DVF19										0.00	400,000,000	188,000,000
E170 On 01/08/2020 Spot Bond			8.62500	116.22802	8.62500	116.20135				0.00	0	27,421,000
Total E170 SPOT										0.00	0	27,421,000
Total For E170										0.00	0	27,421,000
E170/R On 01/08/2020 Spot Bond			100.00000	16.91233	100.00000	16.87510				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.62500	103.75189	9.62500	103.72539				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.78000	103.58748	9.78000	103.56060				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			10.01500	103.44980	10.01500	103.42233				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			2.93000	107.20620	2.93000	107.19202				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.13154				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.09289				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	100.10537				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.63807	100.00000	16.59776				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			2.41000	106.39573	2.41000	106.38314				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	109.20828	2.25000	109.19583				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			2.33000	130.98708	2.33000	130.97186				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			2.29000	118.73744	2.29000	118.72379				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			2.33000	117.44420	2.33000	117.43055				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			2.28000	110.75925	2.28000	110.74649				0.00	0	2,000,000,000
Total EL31 SPOT										0.00	0	2,000,000,000
Total For EL31										0.00	0	2,000,000,000
EL36 On 31/01/2036 Spot Bond			2.39000	106.83710	2.39000	106.82451				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	109.20828	2.25000	109.19583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.95000	102.10790	9.95000	102.08097				0.00	0	100,000,000
Total EMM01 SPOT										0.00	0	100,000,000
Total For EMM01										0.00	0	100,000,000
EMM02 On 11/03/2021 Spot Bond			9.85000	107.33459	9.85000	107.30655				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.54000	99.87269	10.54000	99.84482				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.76000	91.33110	10.76000	95.46091				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			11.02500	100.68794	11.02500	101.52237				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			10.64000	98.89054	10.64000	99.75432				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	101.54839				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	101.16499				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	99.83821				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	99.84375				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.78885				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.48333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	15.59979	100.00000	15.56200				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	6.38967	100.00000	6.37420				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC1L On 22/08/2016 Spot Bond				100.00000	0.00000	101.60980				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	99.93505				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2L On 22/08/2016 Spot Bond				100.00000	0.00000	101.55661				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2L On 22/08/2016 Spot Bond				100.00000	0.00000	103.58390				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2L On 22/02/2017 Spot Bond				100.00000	0.00000	101.64162				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2L On 04/11/2016 Spot Bond				100.00000	0.00000	99.93248				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	97.92815				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	96.85567				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.79500	96.58343	12.79500	96.55071				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08L On 04/10/2018 Spot Bond				100.00000	0.00000	98.61786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08:On 04/10/2018 Spot Bond			100.00000	22.97612	100.00000	22.92046				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.90560				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	101.91517				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	101.95733				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	102.01878				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	102.16374				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	110.80100	10.00000	110.77300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.84281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.76815				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.81997				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.77022				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	101.74948				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.84279				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.91318				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.87471				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			8.39500	103.94538	8.39500	103.92202			1,738,498,723,000.00		207,087,400	45,502,539,700
Total ES18 SPOT									1,738,498,723,000.00		207,087,400	45,502,539,700
Total For ES18									1,738,498,723,000.00		207,087,400	45,502,539,700
ES18/R On 20/04/2018 Spot Bond			9.25000	102.60274	9.25000	102.57739			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			9.14500	104.32374	9.14500	104.29839			225,340,116,000.00		24,640,800	5,021,870,000
Total ES23 SPOT									225,340,116,000.00		24,640,800	5,021,870,000
Total For ES23									225,340,116,000.00		24,640,800	5,021,870,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.21236	10.00000	100.18579			0.00		0	0
Total ES23/R2023 SPOT									0.00		0	0
Total For ES23/R2023									0.00		0	0
ES26 On 02/04/2026 Spot Bond			9.62000	91.61597	9.62000	91.59245			2,143,118,588,000.00		222,777,400	12,335,273,000

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 ES26 SPOT									2,143,118,588,000.00	222,777,400	12,335,273,000
Total For ES26									2,143,118,588,000.00	222,777,400	12,335,273,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.59985	7.85000	102.57826			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.25500	80.82002	10.27500	80.66551			2,373,271,579,000.00	231,425,800	130,891,712,600
Total ES33 SPOT									2,373,271,579,000.00	231,425,800	130,891,712,600
Total For ES33									2,373,271,579,000.00	231,425,800	130,891,712,600
ES33/R On 15/09/2033 Spot Bond			7.50000	102.84066	7.50000	102.82008			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.39500	85.38653	10.39500	85.36289			2,215,257,660,000.00	213,108,000	64,752,856,500
Total ES42 SPOT									2,215,257,660,000.00	213,108,000	64,752,856,500
Total For ES42									2,215,257,660,000.00	213,108,000	64,752,856,500
ES42/R On 25/04/2042 Spot Bond			8.50000	102.27721	8.50000	102.25394			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.34432			0.00	0	7,500,000,000
Total EXX01 SPOT									0.00	0	7,500,000,000
Total For EXX01									0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.60691			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	21.09853	100.00000	21.03265			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	21.19414	100.00000	21.12797			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	21.31583	100.00000	21.24928			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	21.43752	100.00000	21.37059			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.73715			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.57392				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	101.63391				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.63008				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.56445				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.88837				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.62061				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.58487				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.29412				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	103.86947				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.23304				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.18517	100.00000	0.18472				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	0.18517	100.00000	0.18472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.44206	100.00000	10.37346			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	10.16773	100.00000	10.09966			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	101.14465			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.07322			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	101.25920			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	101.33550			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.89500	98.05656	9.89500	98.03068		7,631,120,971,000.00	771,209,800	385,604,900	
Total FRB05 SPOT								7,631,120,971,000.00	771,209,800	385,604,900	
Total For FRB05								7,631,120,971,000.00	771,209,800	385,604,900	
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.15039		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	100.17916		0.00	0	30,000,000	
Total FRB10 SPOT								0.00	0	30,000,000	
Total For FRB10								0.00	0	30,000,000	
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.51556		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.45866		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.79392		0.00	0	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
Total FRB13 SPOT										0.00	0	500,000,000
Total For FRB13										0.00	0	500,000,000
FRB14 On 02/06/2026 Spot Bond			10.68000	97.55958	10.68000	99.09330				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.84825				0.00	0	40,000,000
Total FRB15 SPOT										0.00	0	40,000,000
Total For FRB15										0.00	0	40,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.56374				0.00	0	40,000,000
Total FRB16 SPOT										0.00	0	40,000,000
Total For FRB16										0.00	0	40,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.73045				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	11.59146	100.00000	11.56338				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.59549				0.00	0	60,000,000
Total FRB18 SPOT										0.00	0	60,000,000
Total For FRB18										0.00	0	60,000,000
FRB19 On 14/04/2021 Spot Bond			11.88000	105.30598	11.88000	105.27279				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.53060				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.59500	104.24431	10.59500	104.21492				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	102.00453				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.23000	141.53285	2.23000	142.46619				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.61000	120.04546	2.61000	283.36371				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	50,000,000
Total For FRBI23										0.00	0	50,000,000
FRBI25 On 31/01/2025 Spot Bond			2.42500	113.98102	2.42500	121.14658				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			3.48000	92.50242	3.48000	159.09681				0.00	0	160,000,000
Total FRBI28 SPOT										0.00	0	160,000,000
Total For FRBI28										0.00	0	160,000,000
FRBI33 On 07/12/2033 Spot Bond			3.19000	103.96834	3.19000	207.80398				0.00	0	10,000,000
Total FRBI33 SPOT										0.00	0	10,000,000
Total For FRBI33										0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			3.71500	92.92527	3.71500	93.35177				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.25100	73.86300	7.25100	73.36605				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.27000	48.17709	9.27000	47.30804				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.52000	46.77618	9.52000	45.88499				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	57.52170	100.00000	57.38235				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	22.57359	100.00000	22.50312				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	42.49071	100.00000	42.38777				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.87338				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	101.25015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.10260				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	101.19570				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	100.26057	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	100.26057	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	101.19343				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	101.14462				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	101.27849				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17640				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.20938	6.00000	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 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	101.24093				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	101.49335				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	101.45378				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	42.74362	100.09221	42.63999				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	101.08207				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	106.39702				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	101.17288				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	94.14968	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	101.18427				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.09459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12525				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	101.42558				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	101.10822				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	75.92496	13.22500	75.89812				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	101.05380				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	101.05494				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	101.46555				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	101.02759				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			3.65500	106.52430	3.65500	110.19162				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	101.13666				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.13666				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	101.88966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.87719				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	101.13666				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	101.07980				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	101.05822				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.57939				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	101.21231				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.70156				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	100.16961				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	101.36900				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.36787				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.12539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12539				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2017 Spot Bond				100.00000	0.00000	100.69321				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.00000	0.00000	100.72503				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	110.80100	10.00000	110.77300				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	101.17954				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	100.36403				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	100.36403				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	102.27025				0.00	0	1,880,000,000
Total FRC204 SPOT										0.00	0	1,880,000,000
Total For FRC204										0.00	0	1,880,000,000
FRC204: On 06/05/2017 Spot Bond			8.75000	99.90596	8.75000	102.06740				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	101.10713				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	11.58076	100.00000	11.55271				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	10.71200	100.00000	10.68605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	96.72778				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	15.85675	100.00000	15.81834				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	101.15931				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	56.12579	100.00000	55.98983				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	102.13484				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	11.51916	100.00000	11.49125				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	47.53435	100.00000	47.41919				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	102.13480				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	47.50945	100.00000	47.39434				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				100.00000	0.00000	102.13021				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				100.00000	0.00000	102.03601				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218(On 04/11/2019 Spot Bond				100.00000	0.00000	99.92794				0.00	0	10,000,000
Total FRC219 SPOT										0.00	0	10,000,000
Total For FRC219										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	99.93187				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			3.04000	136.74864	3.04000	136.73015				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	101.97875				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	101.95606				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	101.95606				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22(On 20/05/2020 Spot Bond				100.00000	0.00000	101.87057				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	101.22231				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	101.06111				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22(On 30/03/2017 Spot Bond				100.00000	0.00000	100.94199				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	101.17601				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23(On 25/06/2018 Spot Bond				100.00000	0.00000	100.87672				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			3.90000	130.94723	3.90000	130.92650				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.64189			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.21614			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	94.26111			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	94.00020			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	94.92586			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	95.70679			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	97.45027			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	93.49265			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	93.08962			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.70102			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	98.56209			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.69423			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.56113				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	95.18542				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	81.14978				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	94.52247				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	75.64334				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	101.38305				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	100.09732				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.57000	111.43996	3.57000	133.11958				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	101.18876				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.62000	104.37348	3.62000	132.78461				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.60000	102.59367	3.60000	132.91847				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72 On 31/01/2017 Spot Bond			3.41000	99.95543	3.41000	138.41579			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.48000	102.84951	3.48000	154.32509			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	100.10823			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	101.05710			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	101.18200			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	101.34975			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	101.30671			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	101.15154			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	101.15040			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.09065			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	21.54316	100.00000	21.49097			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	59.83639	100.00000	59.69143			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD11L On 08/11/2016 Spot Bond			100.00000	98.39572	100.00000	98.13333				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13L On 31/12/2019 Spot Bond			100.00000	15.23004	100.00000	15.19315				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.13210				0.00	20,000,000,000	10,350,000,000
Total FRJ17 SPOT										0.00	20,000,000,000	10,350,000,000
Total For FRJ17										0.00	20,000,000,000	10,350,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.34766				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.39923				0.00	1,800,000,000	600,000,000
Total FRJ19 SPOT										0.00	1,800,000,000	600,000,000
Total For FRJ19										0.00	1,800,000,000	600,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.52832				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.97128				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.24691				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	3.61744	100.00000	3.61048				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	3.61744	100.00000	3.61048				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10L On 15/01/2024 Spot Bond			2.14800	85.35023	2.14800	114.43531				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10L On 31/01/2038 Spot Bond			2.51000	110.56107	2.51000	119.82849				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.25999			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	100.27885	10.38000	100.25094			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	100.27885	10.38000	100.25094			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.65000	107.82022	2.65000	117.04389			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			2.63000	223.66513	2.63000	223.63722			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.62000	117.64865	2.62000	117.63405			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			2.66000	222.78057	2.66000	222.75257			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.08416			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			2.91000	116.70313	2.91000	116.68774			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.81500	113.87505	2.81500	113.86032			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			2.81500	113.87505	2.81500	113.86032			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			2.78000	121.49098	2.78000	219.25624			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.83000	217.84751	2.83000	217.81913			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.44000	105.95031	2.44000	105.93768			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.86000	171.26343	2.86000	216.96236			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.72500	98.15034	3.72500	98.05787			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.18000	104.09889	3.18000	163.84837			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.54000	88.21799	3.54000	101.04454			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.17000	104.22917	3.17000	164.00956			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 11/11/2016 Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.23000	163.06812	3.23000	163.04514			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.37000	202.68279	3.37000	203.00779			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	80.64089			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.47000	88.92409	3.47000	102.20331			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			3.72500	85.26596	3.72500	98.05787				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			3.25000	91.99778	3.25000	105.95120				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			3.04000	166.14443	3.04000	166.12187				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			3.14000	209.18983	3.14000	209.16083				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	99.85734				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	100.92394				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	106.24623				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			3.17000	164.03241	3.17000	164.00956				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			3.17000	164.03241	3.17000	164.00956				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 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
FRS145 On 31/03/2028 Spot Bond			3.46000	95.63004	3.46000	159.40856				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.21000	114.03762	3.21000	114.02167				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS147 On 31/01/2022 Spot Bond			2.74000	138.84102	2.74000	138.82333			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	81.69200			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.52000	158.19990	3.52000	158.47542			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.56000	157.55241	3.56000	157.85684			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.18000	114.30108	3.18000	114.28518			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.53000	157.90899	3.53000	158.32051			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.57000	156.49260	3.57000	157.70263			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.37000	121.82978	2.37000	287.57740			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			2.26000	122.65813	2.26000	289.53357			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			2.98000	117.35522	2.98000	277.01069			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.70000	100.26858	2.70000	139.10517			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	100.02306			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			2.23000	142.48238	2.23000	142.46619			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.63875			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	99.92941			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.49000	116.94157	2.49000	116.92748			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	63.87947	104.97509	63.71786			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	65.11399	101.07593	64.95473			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	60.80314	100.44759	60.65525			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	63.52497	100.76967	63.37002			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			2.15000	127.16239	2.15000	127.14819			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.37000	97.17911	2.37000	121.66411			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.30997			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			2.40000	96.95346	2.40000	121.38151			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.71970			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			2.46000	121.15699	2.46000	285.98857			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	102.05436			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.65708			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.19000	103.10633	7.19000	103.08621			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			8.39500	103.32775	8.39500	103.30467			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.54500	106.16204	8.54500	106.13778			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			9.04500	101.78223	9.04500	101.75777			0.00	0	10,000,000
Total FRX19 SPOT									0.00	0	10,000,000
Total For FRX19									0.00	0	10,000,000
FRX20 On 01/10/2020 Spot Bond			9.23000	101.28994	9.23000	101.26498			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.96500	92.75099	9.96500	92.72662			0.00	0	10,000,000
Total FRX23 SPOT									0.00	0	10,000,000
Total For FRX23									0.00	0	10,000,000
FRX24 On 10/12/2024 Spot Bond			10.19000	104.62955	10.19000	104.60114			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.55000	96.71339	10.55000	96.68622			0.00	0	540,000,000
Total FRX26 SPOT									0.00	0	540,000,000
Total For FRX26									0.00	0	540,000,000
FRX30 On 31/01/2030 Spot Bond			10.65000	93.68441	10.65000	93.65800			0.00	0	40,000,000
Total FRX30 SPOT									0.00	0	40,000,000
Total For FRX30									0.00	0	40,000,000
FRX31 On 21/02/2031 Spot Bond			10.72500	95.31786	10.72500	95.29050			0.00	0	160,000,000
Total FRX31 SPOT									0.00	0	160,000,000
Total For FRX31									0.00	0	160,000,000
FRX45 On 14/04/2045 Spot Bond			10.84500	77.41193	10.84500	77.38959			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.97186			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	101.00025			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	101.04572			0.00	400,000,000	100,000,000
Total FS1B1 SPOT									0.00	400,000,000	100,000,000
Total For FS1B1									0.00	400,000,000	100,000,000
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.07980			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.22733			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.66749			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57798				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.72124				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.78094				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.83068				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	102.04946				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.21017	100.00000	4.19997				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	0.70635	100.00000	0.70464				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
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	23.27688	100.00000	23.22049				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	3.90521	100.00000	3.89575			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	0.65519	100.00000	0.65360			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	9.02974	100.00000	9.00155			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	1.60710	100.00000	1.60208			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	0.28603	100.00000	0.28514			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.32393	100.00000	2.31830			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.47429	100.00000	2.46657				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.47429	100.00000	2.46657				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.47429	100.00000	2.46657				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.47429	100.00000	2.46657				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.44878				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.90500	102.62720	9.90500	102.60010				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.59671				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	101.64304				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.66155				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.78183				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.92980				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	102.02223				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	101.42260			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	14.41689	100.00000	14.38197			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	43.15478	100.00000	43.05024			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	17.90016	100.00000	17.85679			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	13.17200	100.00000	13.14009			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	18.37309	100.00000	18.31572			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.12762	100.00000	13.08664			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	1.82689	100.00000	1.82151			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB08 On 29/07/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478			0.00	0	0
Total GRB08U SPOT									0.00	0	0
Total For GRB08U									0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0
Total GRB09U SPOT									0.00	0	0
Total For GRB09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB10 On 31/07/2017 Spot Bond			100.00000	44.64237	100.00000	44.54330				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	29.23021	100.00000	29.14412				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	29.69553	100.00000	29.66256				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	14.61510	100.00000	14.57206				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	13.19801	100.00000	13.18336				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	7.30755	100.00000	7.28603				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	5.86578	100.00000	5.85927				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	3.65868	100.00000	3.64781				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.60991	100.00000	2.60702				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	1.82689	100.00000	1.82151				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0

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	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.17063				0.00	2,800,000,000	700,000,000
Total GRH1A3 SPOT										0.00	2,800,000,000	700,000,000
Total For GRH1A3										0.00	2,800,000,000	700,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.17737				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	100.18673				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	101.23631				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	101.19167				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.77515				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.92976				0.00	80,000,000	20,000,000
Total GRT08 SPOT										0.00	80,000,000	20,000,000
Total For GRT08										0.00	80,000,000	20,000,000
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.41683				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.95166				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.96369				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
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.94469				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.30131				0.00	0	0
Total GSIS04 SPOT										0.00	0	0
Total For GSIS04										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.14317				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.17120				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HCH01 On 25/10/2016 Spot Bond			100.00000	83.41389	100.00000	83.22852				0.00	0	0
Total HCH01/JIBAR SPOT										0.00	0	0
Total For HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	15.11666	100.00000	15.08004				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	101.19120				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	99.97759				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	99.83289				0.00	0	10,000,000
Total HILB04 SPOT										0.00	0	10,000,000
Total For HILB04										0.00	0	10,000,000
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.53054				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.53595			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.54222			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	103.97452			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	99.90912			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	102.48610			0.00	0	660,000,000
Total HILC30 SPOT									0.00	0	660,000,000
Total For HILC30									0.00	0	660,000,000
HILC31 On 10/08/2016 Spot Bond				100.00000	0.00000	101.79507			0.00	0	0
Total HILC31 SPOT									0.00	0	0
Total For HILC31									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.93118	100.00000	8.90955			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.93118	100.00000	8.90955			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.47432	100.00000	9.45137			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.47432	100.00000	9.45137			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.17263	100.00000	10.14799				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	10.17263	100.00000	10.14799				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	11.02612	100.00000	10.99941				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.21116				0.00	0	10,000,000
Total HPF04 SPOT										0.00	0	10,000,000
Total For HPF04										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.69500	104.62899	9.69500	104.60179			0.00	0	10,000,000
Total HPF05 SPOT									0.00	0	10,000,000
Total For HPF05									0.00	0	10,000,000
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	102.02958			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.92025			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.48530			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	100.43824			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.83500	103.07623	8.83500	103.05202		3,710,700,000,000.00		420,000,000	1,290,000,000
Total HWAY20 SPOT								3,710,700,000,000.00		420,000,000	1,290,000,000
Total For HWAY20								3,710,700,000,000.00		420,000,000	1,290,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.33003	100.00000	13.30069			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			2.25000	122.73377	2.25000	289.71217			0.00	0	12,300,000,000
Total HWAY23 SPOT									0.00	0	12,300,000,000
Total For HWAY23									0.00	0	12,300,000,000
HWAY2 On 07/12/2024 Spot Bond			2.12000	126.57157	2.12000	298.77234			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			2.51000	102.40800	2.51000	102.39564			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			10.42500	90.58844	10.42500	90.56343			0.00	0	6,520,000,000
Total HWAY34 SPOT									0.00	0	6,520,000,000
Total For HWAY34									0.00	0	6,520,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.29089	100.00000	9.27045			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			10.42500	90.41350	10.42500	90.38854			0.00	0	90,000,000
Total HWAY35 SPOT									0.00	0	90,000,000
Total For HWAY35									0.00	0	90,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.29087	100.00000	9.27042			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	86.08491	100.00000	85.88235			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	85.60051	100.00000	85.40327		200,000,000,000,000.00	2,000,000,000	500,000,000	
Total HWF05U SPOT								10,000,000,000,000.00	2,000,000,000	500,000,000	
Total For HWF05U								10,000,000,000,000.00	2,000,000,000	500,000,000	
HWF06 On 20/11/2016 Spot Bond			100.00000	95.33679	100.00000	95.09044			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.41414			0.00	800,000,000	200,000,000
Total HWF08 SPOT									0.00	800,000,000	200,000,000
Total For HWF08									0.00	800,000,000	200,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300			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			1.76000	127.58537	1.76000	127.57251		27,155,744,000,000.00	15,429,400,000	51,221,060,900	
Total I2025 SPOT								27,155,744,000,000.00	15,429,400,000	51,221,060,900	
Total For I2025								27,155,744,000,000.00	15,429,400,000	51,221,060,900	
I2029 On 31/03/2029 Spot Bond			1.87000	100.28224	1.87000	100.81948			0.00	0	0
Total I2029 SPOT									0.00	0	0
Total For I2029									0.00	0	0
I2033 On 28/02/2033 Spot Bond			1.88000	107.50879	1.88000	107.49762		1,893,160,000,000.00	1,007,000,000	37,188,806,700	
Total I2033 SPOT								1,893,160,000,000.00	1,007,000,000	37,188,806,700	
Total For I2033								1,893,160,000,000.00	1,007,000,000	37,188,806,700	
I2038 On 31/01/2038 Spot Bond			1.89000	133.15764	1.89000	133.14374		51,786,000,000.00	27,400,000	159,786,527,200	
Total I2038 SPOT								51,786,000,000.00	27,400,000	159,786,527,200	
Total For I2038								51,786,000,000.00	27,400,000	159,786,527,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Spot Bond			1.94500	133.71959	1.94500	133.70540			7,865,580,000,000.00	4,044,000,000	128,523,100,000
Total I2046 SPOT									7,865,580,000,000.00	4,044,000,000	128,523,100,000
Total For I2046									7,865,580,000,000.00	4,044,000,000	128,523,100,000
I2050 On 31/12/2050 Spot Bond			1.96000	142.22401	1.96000	142.20890			9,372,228,824,000.00	4,781,749,400	68,077,017,100
Total I2050 SPOT									9,372,228,824,000.00	4,781,749,400	68,077,017,100
Total For I2050									9,372,228,824,000.00	4,781,749,400	68,077,017,100
IBL22 On 15/03/2018 Spot Bond			8.56500	105.89449	8.56500	105.87036			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			8.71000	103.73892	8.71000	103.71426			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.95527			0.00	360,000,000	180,000,000
Total IBL33 SPOT									0.00	360,000,000	180,000,000
Total For IBL33									0.00	360,000,000	180,000,000
IBL34 On 31/01/2017 Spot Bond			2.95000	99.78224	2.95000	138.73036			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.30000	102.32512	2.30000	141.95979			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.90274			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.68500	103.02261	8.68500	102.99869			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	101.56089			0.00	0	70,000,000
Total IBL42 SPOT									0.00	0	70,000,000
Total For IBL42									0.00	0	70,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300			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			9.22500	98.33196	9.22500	98.30773			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			9.65500	93.42808	9.65500	93.40415			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			9.07500	99.79053	9.07500	99.76633			0.00	0	230,000,000
Total IBL49 SPOT									0.00	0	230,000,000
Total For IBL49									0.00	0	230,000,000
IBL50 On 02/08/2020 Spot Bond			9.64500	98.22607	9.64500	98.20065			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	100.00000			0.00	0	20,000,000
Total IBL52 SPOT									0.00	0	20,000,000
Total For IBL52									0.00	0	20,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.36687			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			8.05500	99.95588	8.05500	99.97794			0.00	0	10,000,000
Total IBL54 SPOT									0.00	0	10,000,000
Total For IBL54									0.00	0	10,000,000
IBL55 On 31/07/2018 Spot Bond			9.00500	98.44179	9.00500	98.41823			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	99.99995			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.80950			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			8.33500	104.09161	8.33500	104.06826			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.96500	104.76374	8.96500	104.73850			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			10.11500	105.42171	10.11500	105.39314			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.75869			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	100.16075			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	99.96908			0.00	0	10,000,000
Total IBL63 SPOT									0.00	0	10,000,000
Total For IBL63									0.00	0	10,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.00291			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	100.06615			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	101.09742			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.03000	136.81782	3.03000	136.79933			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.80203			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	28.15356	100.00000	28.08535			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.77674			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.82718			0.00	200,000,000	100,000,000
Total IBL75 SPOT									0.00	200,000,000	100,000,000
Total For IBL75									0.00	200,000,000	100,000,000
IBL76 On 25/11/2018 Spot Bond				104.39832	0.00000	101.63376			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.68004				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			10.16500	101.25751	10.16500	101.23023				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.79500	102.79669	8.79500	102.77265				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	20.80949	100.00000	18.30973				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	10.83702	100.00000	10.40096				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	100.06731				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.98393				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	17.98312	100.00000	17.92698				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.78109				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.84070				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			9.09500	103.52166	9.09500	103.49665				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.62000	104.68708	9.62000	104.66035				0.00	0	3,000,000,000
Total IBL88 SPOT										0.00	0	3,000,000,000
Total For IBL88										0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.76742			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	19.66919	100.00000	19.60778			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.46048			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.50293			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02423	100.00000	0.02418			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	100.23763			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	99.95458			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.83000	97.25090	9.83000	97.22540		7,864,000,000,000.00	800,000,000	400,000,000	
Total IDCG03 SPOT								7,864,000,000,000.00	800,000,000	400,000,000	
Total For IDCG03								7,864,000,000,000.00	800,000,000	400,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.56812			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	101.25194			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.59000	96.13313	10.59000	96.10617			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.95149			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.42500	101.41427	11.42500	101.36831				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.00669	5.00000	99.99332				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.42688	5.00000	101.41319				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.52906	4.00000	101.51813				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.16458	4.00000	101.15364				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.99000	99.68023	8.99000	99.65628				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.33000	104.13580	8.33000	104.25306				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	8.21516	100.00000	8.19526				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	52.20318	100.00000	52.07671				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	44.27027	100.00000	44.16302				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	3.48782	100.00000	3.48122				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	10.08484	100.00000	10.06041				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN281U On 28/11/2019 Spot Bond			100.00000	14.65145	100.00000	14.61595				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.06334	100.00000	16.02443				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	8.90174	100.00000	8.88205				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	87.79149	100.00000	87.58636				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.34332	100.00000	12.31341				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	23.73353	100.00000	23.67604				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	74.97642	100.00000	74.82824				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	52.98759	100.00000	52.86703				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	38.03983	100.00000	37.95328				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	64.12654	100.00000	63.97120				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.52863	100.00000	12.49828				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	12.51414	100.00000	12.48383				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN330U On 18/04/2017 Spot Bond			100.00000	57.54238	100.00000	57.36655			0.00	0	0
Total IN330U SPOT									0.00	0	0
Total For IN330U									0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	15.34465	100.00000	15.26158			0.00	0	0
Total IN331U SPOT									0.00	0	0
Total For IN331U									0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	6.27710	100.00000	6.24312			0.00	0	0
Total IN332U SPOT									0.00	0	0
Total For IN332U									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.09711			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	101.07918			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.13724	6.50000	102.11940			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300			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	101.07538			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	105.23440			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.57124			0.00	0	10,000,000
Total INLV01 SPOT									0.00	0	10,000,000
Total For INLV01									0.00	0	10,000,000
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.36491			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.62482			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			12.18000	101.70091	12.18000	108.03218			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total IP278U SPOT									0.00	0	0
Total For IP278U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.47598			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			8.54000	102.81918	8.54000	102.79569			0.00	0	80,000,000
Total IPF06 SPOT									0.00	0	80,000,000
Total For IPF06									0.00	0	80,000,000
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.75660			0.00	520,000,000	130,000,000
Total IPF07 SPOT									0.00	520,000,000	130,000,000
Total For IPF07									0.00	520,000,000	130,000,000
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.77172			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.78182			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.50324			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	100.41680			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	101.39322			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.09515			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	101.12560			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	101.14386			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.98917			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.99998			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	101.01079			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC10 SPOT									0.00	0	0
Total For IPFC10									0.00	0	0
IPFC11 On 28/10/2016 Spot Bond			100.00000	83.90155	100.00000	80.57395		350,000,000,000,000.00	23,500,000,000	15,000,000,000	
Total IPFC11 SPOT								350,000,000,000,000.00	23,500,000,000	15,000,000,000	
Total For IPFC11								350,000,000,000,000.00	23,500,000,000	15,000,000,000	
IPL10 On 20/05/2021 Spot Bond			10.08000	99.20667	10.08000	99.18017		0.00	0	1,850,000,000	
Total IPL10 SPOT								0.00	0	1,850,000,000	
Total For IPL10								0.00	0	1,850,000,000	
IPL6 On 28/09/2017 Spot Bond			9.01500	104.17366	9.01500	104.14871		0.00	0	30,000,000	
Total IPL6 SPOT								0.00	0	30,000,000	
Total For IPL6								0.00	0	30,000,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	48.30311	100.00000	48.19679		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.66789		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.84958			0.00	0	40,000,000
Total IPL8 SPOT									0.00	0	40,000,000
Total For IPL8									0.00	0	40,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	11.06291	100.00000	11.03610			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.52866			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.84713			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.55258			0.00	0	10,000,000
Total IV016 SPOT									0.00	0	10,000,000
Total For IV016									0.00	0	10,000,000
IV017 On 31/01/2022 Spot Bond			3.23000	97.61588	3.23000	135.42308			0.00	0	10,000,000
Total IV017 SPOT									0.00	0	10,000,000
Total For IV017									0.00	0	10,000,000
IV017/R On 31/01/2022 Spot Bond			2.75000	100.01485	2.75000	100.00742			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.73000	155.28292	3.73000	155.25896			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.76872			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.57630			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	100.12965			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	99.23371			0.00	0	20,000,000
Total IV025 SPOT									0.00	0	20,000,000
Total For IV025									0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.33849			0.00	0	20,000,000
Total IV026 SPOT									0.00	0	20,000,000
Total For IV026									0.00	0	20,000,000
IV030 On 31/01/2025 Spot Bond			3.76000	108.37956	3.76000	109.30905			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			3.76000	108.28921	3.76000	109.30905			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.38436			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.89989			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.60244			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.88000	101.72108	11.88000	107.90409			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.82977			0.00	0	40,000,000
Total IV035 SPOT									0.00	0	40,000,000
Total For IV035									0.00	0	40,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.31590			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	21.96059	100.00000	21.90739			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.75500	108.09150	10.75500	108.06074			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	101.18214			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			3.83000	153.77816	3.83000	153.75403			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA629 On 15/08/2016 Spot Bond			7.65000	99.72827	7.65000	99.60336			0.00	0	0
Total IVA629 SPOT									0.00	0	0
Total For IVA629									0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.65000	99.89532	7.65000	99.91623			0.00	0	0
Total IVA630 SPOT									0.00	0	0
Total For IVA630									0.00	0	0
IVA632 On 11/08/2016 Spot Bond			7.65000	99.81173	7.65000	99.68660			0.00	0	0
Total IVA632 SPOT									0.00	0	0
Total For IVA632									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.65000	99.66578	7.65000	99.54102			0.00	0	0
Total IVA633 SPOT									0.00	0	0
Total For IVA633									0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.75000	99.51402	7.75000	99.38801			0.00	0	0
Total IVA634 SPOT									0.00	0	0
Total For IVA634									0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.75000	99.36705	7.75000	99.24141			0.00	0	0
Total IVA635 SPOT									0.00	0	0
Total For IVA635									0.00	0	0
IVA636 On 08/09/2016 Spot Bond			7.75000	99.22051	7.75000	98.37082			0.00	0	0
Total IVA636 SPOT									0.00	0	0
Total For IVA636									0.00	0	0
IVA637 On 15/09/2016 Spot Bond			7.85000	99.06257	7.85000	98.20474			0.00	0	0
Total IVA637 SPOT									0.00	0	0
Total For IVA637									0.00	0	0
IVA638 On 26/09/2016 Spot Bond			7.85000	98.83095	7.85000	98.70507		219,800,000,000,000.00	28,000,000,000	28,000,000,000	
Total IVA638 SPOT								19,800,000,000,000.00	28,000,000,000	28,000,000,000	
Total For IVA638								19,800,000,000,000.00	28,000,000,000	28,000,000,000	
IVA640 On 06/10/2016 Spot Bond			7.85000	98.62133	7.85000	98.49598		0.00	0	0	
Total IVA640 SPOT								0.00	0	0	
Total For IVA640								0.00	0	0	
IVA644 On 03/11/2016 Spot Bond			100.00000	79.69432	100.00000	79.52070		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total IVA644 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For IVA644								10,000,000,000,000.00	1,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	110.80100	10.00000	110.77300			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	101.50094			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	100.31855			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.50583			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.46016			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	100.00000			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	101.03487			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.82429			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.71285			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	100.16734			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.79940			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.81666			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	94.84638			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.56500	99.72672	9.56500	99.70141			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	17.91216	100.00000	17.87274			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	17.44568	100.00000	17.40342			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.75000	98.67571	9.75000	98.65018			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	100.06886			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.69074			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	99.83168			0.00	0	10,000,000
Total IVC048 SPOT									0.00	0	10,000,000
Total For IVC048									0.00	0	10,000,000
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.77530			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.49073			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	99.95218			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	102.09879				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.91443				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.71199				0.00	2,600,000,000	2,600,000,000
Total IVC058 SPOT										0.00	2,600,000,000	2,600,000,000
Total For IVC058										0.00	2,600,000,000	2,600,000,000
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.80681				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.89793				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	99.82499				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.19539				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	101.33384				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	101.00644				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	99.93105				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	100.31360				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.29014				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	99.92931				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	101.79427				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.79427				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.47121				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	9.50397	100.00000	9.46218				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond			100.00000	8.93529	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IVC083 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IVC083									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IVC68U On 07/12/2021 Spot Bond			100.00000	2.45694	100.00000	2.45229				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	31.00563	100.00000	30.93052				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	23.17654	100.00000	23.12039				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.54901	100.00000	3.54228				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.75000	99.40899	7.75000	99.28326				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.30692				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.26298				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.44474				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	100.83546				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	100.88429				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	19.14219	100.00000	19.09582				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	104.05130				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	99.99985				0.00	0	360,000,000
Total KSB008 SPOT										0.00	0	360,000,000
Total For KSB008										0.00	0	360,000,000
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	99.88393				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.14000	133.65119	9.14000	133.61874				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.84460			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	101.26348			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	101.37447			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.85880			0.00	0	289,000,000
Total LBK07 SPOT									0.00	0	289,000,000
Total For LBK07									0.00	0	289,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	98.42658			0.00	550,000,000	550,000,000
Total LBK08 SPOT									0.00	550,000,000	550,000,000
Total For LBK08									0.00	550,000,000	550,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	14.29543	100.00000	14.26079			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.33500	99.73006	10.33500	99.70275			0.00	0	2,230,000,000
Total LBK11 SPOT									0.00	0	2,230,000,000
Total For LBK11									0.00	0	2,230,000,000
LBK12L On 25/02/2020 Spot Bond			9.71000	104.22868	9.71000	104.20153			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	101.09533			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	30.53822	100.00000	30.46425			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	100.00002			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			9.22500	102.10268	9.22500	102.07739		3,096,116,640,000.00		335,622,400	3,427,811,200
Total LGL02 SPOT								3,096,116,640,000.00		335,622,400	3,427,811,200
Total For LGL02								3,096,116,640,000.00		335,622,400	3,427,811,200

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			9.46500	99.74760	9.46500	99.72240			0.00	0	10,000,000
Total LGL03 SPOT									0.00	0	10,000,000
Total For LGL03									0.00	0	10,000,000
LGL04 On 14/08/2020 Spot Bond			10.27500	100.68215	10.27500	100.65443			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.32419			0.00	0	40,000,000
Total LGL05 SPOT									0.00	0	40,000,000
Total For LGL05									0.00	0	40,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.78751			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	101.33365			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.70686			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			13.29500	102.89093	13.29500	102.85495			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			14.22500	103.23986	14.22500	103.20131			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	102.25335			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.80081			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.90027			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	102.01959			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	101.74440				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	101.08477				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	99.97740				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	100.00000				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	96.27152				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	102.06015				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	87.17095				0.00	0	0
Total MAQ085 SPOT										0.00	0	0
Total For MAQ085										0.00	0	0
MAQ08 On 27/10/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	7,500,000,000
Total MAQ086 SPOT										0.00	0	7,500,000,000
Total For MAQ086										0.00	0	7,500,000,000
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.27476				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	103.29558				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	102.11031				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	102.24858				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ01 On 31/08/2019 Spot Bond				100.00000	0.00000	100.29727				0.00	0	0
Total MAQ01 SPOT										0.00	0	0
Total For MAQ01										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.00638				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.99500				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.22305				0.00	0	40,000,000
Total MBF035 SPOT										0.00	0	40,000,000
Total For MBF035										0.00	0	40,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.77193				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	100.25606				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.85237				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	99.77716				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	100.46062				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.77259				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.31905				0.00	400,000,000	100,000,000
Total MBF047 SPOT										0.00	400,000,000	100,000,000
Total For MBF047										0.00	400,000,000	100,000,000
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.10283				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.05175				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.74115				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.84068				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.75625				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	97.46769	2.30000	108.77342				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	102.55547				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.75160				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	57.58958	100.00000	57.45006				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	38.42152	100.00000	38.32844				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	38.48337	100.00000	38.39014				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	44.37972	100.00000	44.27220				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	61.71339	100.00000	61.56389				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.06494			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			9.19500	102.26586	9.19500	102.24075			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			9.24500	101.83089	9.24500	101.80575			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.61685	8.91000	102.59241			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	102.77478			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.64841			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.67236			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			8.50000	102.76341	8.50000	102.73983			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			9.21500	100.96326	9.21500	100.93854			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			10.00500	100.76650	10.00500	100.73978			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.99458			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			10.02500	101.78842	10.02500	101.76103			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02 On 31/05/2017 Spot Bond			9.42500	100.99092	9.42500	100.96551			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.34564			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.88000	104.88389	9.88000	104.39794			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.98838			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.79000	96.37608	11.79000	102.62032			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			11.14500	99.44044	11.14500	103.86582			0.00	0	1,090,000,000
Total MMIG05 SPOT									0.00	0	1,090,000,000
Total For MMIG05									0.00	0	1,090,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	90.41769	100.00000	90.19608			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			9.12500	100.93978	9.12500	100.91518			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			9.11500	101.43981	9.11500	101.41525		18,230,000,000,000.00	2,000,000,000	1,030,000,000	
Total MTN04 SPOT								18,230,000,000,000.00	2,000,000,000	1,030,000,000	
Total For MTN04								18,230,000,000,000.00	2,000,000,000	1,030,000,000	
MTN05 On 28/09/2016 Spot Bond			100.00000	90.11262	100.00000	89.89959			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	70.25611	100.00000	70.12282			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	61.15281	100.00000	61.00466			0.00	0	0
Total MTN07U SPOT									0.00	0	0
Total For MTN07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 19/04/2019 Spot Bond			100.00000	19.25860	100.00000	19.19848				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	22.63203	100.00000	22.58194				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.25194	100.89771	9.22935				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.36048	100.61875	9.33768				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.01164				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.02301				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	101.14679				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	111.33871				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.91879	100.00000	11.88992				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.74922	100.00000	12.71834				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			10.19500	92.82710	10.19500	92.80202				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.78000	100.28509	9.78000	100.25893				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			100.00000	0.55451	100.00000	0.55243		450,000,000,000,000.00		14,500,000,000	14,500,000,000	
Total NAM03 SPOT								50,000,000,000,000.00		14,500,000,000	14,500,000,000	
Total For NAM03								50,000,000,000,000.00		14,500,000,000	14,500,000,000	
NAM04 On 01/08/2026 Spot Bond			100.00000	0.06931	100.00000	0.06905		050,000,000,000,000.00		30,500,000,000	30,500,000,000	
Total NAM04 SPOT								50,000,000,000,000.00		30,500,000,000	30,500,000,000	
Total For NAM04								50,000,000,000,000.00		30,500,000,000	30,500,000,000	
NBK11A On 28/11/2020 Spot Bond			9.51000	99.52475	9.51000	99.49963				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.89000	101.58588	9.89000	101.55925				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.81500	103.12416	9.81500	103.09732				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.95862			0.00	2,630,000,000	3,070,000,000
Total NBK13B SPOT									0.00	2,630,000,000	3,070,000,000
Total For NBK13B									0.00	2,630,000,000	3,070,000,000
NBK14I On 26/06/2021 Spot Bond			9.69000	99.39542	9.69000	99.39020			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			9.93000	99.41313	9.93000	99.38667			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	102.08839			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.75000	97.25785	10.75000	97.22988			0.00	0	2,690,000,000
Total NBK16A SPOT									0.00	0	2,690,000,000
Total For NBK16A									0.00	0	2,690,000,000
NBK17I On 22/04/2026 Spot Bond			10.92000	97.01733	10.92000	96.98915			0.00	0	1,260,000,000
Total NBK17A SPOT									0.00	0	1,260,000,000
Total For NBK17A									0.00	0	1,260,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.42644			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			9.65500	100.30399	9.65500	100.27815			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.90331			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			10.08000	99.70165	10.08000	99.67487			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.62132			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.64000	100.04319	10.64000	100.01486			0.00	0	40,000,000
Total NBK20A SPOT									0.00	0	40,000,000
Total For NBK20A									0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.71397			0.00	0	20,000,000
Total NBK20B SPOT									0.00	0	20,000,000
Total For NBK20B									0.00	0	20,000,000
NBK21I On 21/07/2027 Spot Bond			11.19000	96.84958	11.19000	96.82093			0.00	0	1,320,000,000
Total NBK21A SPOT									0.00	0	1,320,000,000
Total For NBK21A									0.00	0	1,320,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.82856			0.00	160,000,000	80,000,000
Total NBK21B SPOT									0.00	160,000,000	80,000,000
Total For NBK21B									0.00	160,000,000	80,000,000
NBK22I On 19/11/2022 Spot Bond			9.30500	105.60895	9.30500	105.58285			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.80145			0.00	0	130,000,000
Total NBK22B SPOT									0.00	0	130,000,000
Total For NBK22B									0.00	0	130,000,000
NBK23I On 19/11/2025 Spot Bond			10.84000	101.24971	10.84000	101.22066			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.80257			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.09000	101.20832	11.09000	101.17864			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.99802			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			10.05500	107.72804	10.05500	107.69885			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	103.22613			0.00	0	90,000,000
Total NBK25B SPOT									0.00	0	90,000,000
Total For NBK25B									0.00	0	90,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	13.21988	100.00000	13.19078			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.25843				0.00	0	40,000,000
Total NBK26B SPOT										0.00	0	40,000,000
Total For NBK26B										0.00	0	40,000,000
NBK27I On 10/05/2026 Spot Bond			10.73000	105.01370	10.73000	104.98387				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	101.46891				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.80696				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.81057				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.88207				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.92635				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.61892				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	102.17964				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	102.07652				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	102.12187				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	102.17839				0.00	0	90,000,000
Total NBK36B SPOT										0.00	0	90,000,000
Total For NBK36B										0.00	0	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
NBK3A On 09/09/2019 Spot Bond			9.12500	110.50167	9.12500	110.47488			0.00	0	610,000,000
Total NBK3A SPOT									0.00	0	610,000,000
Total For NBK3A									0.00	0	610,000,000
NBK4 On 28/10/2024 Spot Bond			11.31500	41.35275	11.31500	41.34064			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	100.34186			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.94627			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	101.03151			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.87266			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.06449			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	101.07974			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.64585	100.00000	9.62249			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.48500	104.78788	10.48500	104.75878			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	101.07406			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.52000	103.66707	10.52000	103.63819			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0

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 20/03/2024 Spot Bond				100.00000	0.00000	101.07974				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.98662				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.98670				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	101.08873				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	101.10008				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.47537				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.52639				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.97472				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.59883				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	100.19337				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.69048				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.76500	101.87959	10.76500	102.63688				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.47830				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.50381				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.39232				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.93192				0.00	0	40,000,000
Total NED19 SPOT										0.00	0	40,000,000
Total For NED19										0.00	0	40,000,000
NED20 On 01/07/2020 Spot Bond			11.57500	101.66191	11.57500	100.05152				0.00	0	2,144,000,000
Total NED20 SPOT										0.00	0	2,144,000,000
Total For NED20										0.00	0	2,144,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.57101				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.32913	9.44500	114.30047				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	102.83373				0.00	0	50,000,000
Total NEDT1A SPOT										0.00	0	50,000,000
Total For NEDT1A										0.00	0	50,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300				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	102.93339	13.50000	102.89665				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.57139				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB10 On 08/12/2016 Spot Bond			2.27000	181.92968	2.27000	181.90876				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			2.62000	104.70461	2.62000	119.33136				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	200.60103	3.45000	200.57780				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.01000	115.80695	3.01000	115.79139				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			3.32000	158.92728	3.32000	151.35126				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			3.23000	162.99835	3.23000	163.04514				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			9.07500	101.12481	9.07500	101.10042				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	61.32064	100.00000	61.19923				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.70500	104.20878	9.70500	104.30831				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.62266				0.00	0	983,500,000
Total NQ1A17 SPOT										0.00	0	983,500,000
Total For NQ1A17										0.00	0	983,500,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.59403				0.00	1,720,000,000	430,000,000
Total NQ1A18 SPOT										0.00	1,720,000,000	430,000,000
Total For NQ1A18										0.00	1,720,000,000	430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.82678			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	101.68955			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	101.58890			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.90500	104.24007	9.90500	104.33811			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.65129			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.63221			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.75995			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			10.10500	104.27141	10.10500	104.36794			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.67037			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.67993			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.84196			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	102.03260			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.70854				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	101.93236				0.00	0	1,400,000,000
Total NQF1D8 SPOT										0.00	0	1,400,000,000
Total For NQF1D8										0.00	0	1,400,000,000
NRA01: On 30/11/2018 Spot Bond			9.01500	108.73726	9.01500	108.71107			6,490,800,000,000.00		720,000,000	780,000,000
Total NRA018 SPOT									6,490,800,000,000.00		720,000,000	780,000,000
Total For NRA018									6,490,800,000,000.00		720,000,000	780,000,000
NRA02: On 31/10/2022 Spot Bond			9.81000	114.28789	9.81000	114.25815			8,632,800,000,000.00		880,000,000	820,000,000
Total NRA022 SPOT									8,632,800,000,000.00		880,000,000	820,000,000
Total For NRA022									8,632,800,000,000.00		880,000,000	820,000,000
NRA02: On 31/05/2023 Spot Bond			2.16500	182.60956	2.16500	182.58910			0.00		0	8,900,000,000
Total NRA023 SPOT									0.00		0	8,900,000,000
Total For NRA023									0.00		0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.49000	107.01596	11.49000	106.98330			0.00		0	2,510,000,000
Total NRA028 SPOT									0.00		0	2,510,000,000
Total For NRA028									0.00		0	2,510,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.08902	100.00000	14.05784			0.00		0	0
Total NRA028/R186 SPOT									0.00		0	0
Total For NRA028/R186									0.00		0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.76389				0.00	0	10,000,000
Total NTC12 SPOT									0.00		0	10,000,000
Total For NTC12									0.00		0	10,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.08091				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	101.50259				0.00	0	0
Total NTC17 SPOT									0.00		0	0
Total For NTC17									0.00		0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.48939				0.00	0	10,000,000
Total NTC18 SPOT									0.00		0	10,000,000
Total For NTC18									0.00		0	10,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.02514				0.00	0	40,000,000
Total NTC19 SPOT									0.00		0	40,000,000
Total For NTC19									0.00		0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.73683				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.13055				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	21.25550	100.00000	21.20401				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.86938				0.00	0	81,000,000
Total OML02 SPOT										0.00	0	81,000,000
Total For OML02										0.00	0	81,000,000
OML03 On 27/11/2019 Spot Bond			10.22500	98.98598	10.22500	98.95916				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	101.26566				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.41000	99.93972	10.41000	101.63072				0.00	0	1,595,000,000
Total OML05 SPOT										0.00	0	1,595,000,000
Total For OML05										0.00	0	1,595,000,000
OML06 On 19/03/2022 Spot Bond			10.99500	101.00835	10.99500	100.97898				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.74000	98.74390	11.74000	99.79889				0.00	0	980,000,000
Total OML07 SPOT										0.00	0	980,000,000
Total For OML07										0.00	0	980,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.23082				0.00	0	40,000,000
Total OML08 SPOT										0.00	0	40,000,000
Total For OML08										0.00	0	40,000,000
OML09 On 14/09/2022 Spot Bond			10.98500	103.77864	10.98500	103.74849				0.00	0	1,040,000,000
Total OML09 SPOT										0.00	0	1,040,000,000
Total For OML09										0.00	0	1,040,000,000
OML10 On 14/09/2025 Spot Bond			11.64000	102.71662	11.64000	102.68505				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OTCA2 On 31/07/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678				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	110.80100	10.00000	110.77300				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	101.42634				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	101.35220				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.23724				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	101.31612				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	99.93060				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	101.55510				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	95.58180				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	99.80511				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			10.01500	101.48309	10.01500	101.46393				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.01808			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	100.02077			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	100.03232			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.03500			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.73084	9.01000	43.72031			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			7.39000	105.80741	7.39000	105.78619		14,780,000,000,000.00	2,000,000,000	131,565,564,300	
Total R159 SPOT								14,780,000,000,000.00	2,000,000,000	131,565,564,300	
Total For R159								14,780,000,000,000.00	2,000,000,000	131,565,564,300	
R159P On 15/09/2016 Spot Bond			7.22000	99.13715	7.22000	99.11772		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.73500	113.07604	8.74000	113.01326		302,341,107,749,500.00	1,751,842,141,700	1,667,771,373,000	
Total R186 SPOT								12,341,107,749,500.00	751,842,141,700	567,771,373,000	
Total For R186								12,341,107,749,500.00	751,842,141,700	567,771,373,000	
R187P On 21/12/2026 Spot Bond			8.93000	40.36147	8.93000	40.35184		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.85000	37.30892	8.85000	37.30009		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			1.76000	298.65706	1.76000	298.62688		1,811,744,000,000.00	1,029,400,000	21,194,509,500	
Total R197 SPOT								1,811,744,000,000.00	1,029,400,000	21,194,509,500	
Total For R197								1,811,744,000,000.00	1,029,400,000	21,194,509,500	
R202 On 07/12/2033 Spot Bond			1.83000	248.89891	1.83000	248.87327		28,687,472,352,000.00	15,676,214,400	223,187,364,600	
Total R202 SPOT								18,687,472,352,000.00	15,676,214,400	223,187,364,600	
Total For R202								18,687,472,352,000.00	15,676,214,400	223,187,364,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Spot Bond			8.41000	99.97366	8.41500	99.92704			520,863,223,970,000.00	656,464,117,000	1,012,901,868,800
Total R2023 SPOT									20,863,223,970,000.00	656,464,117,000	1,012,901,868,800
Total For R2023									20,863,223,970,000.00	656,464,117,000	1,012,901,868,800
R203 On 15/09/2017 Spot Bond			7.57000	103.84161	7.56500	103.82597			788,305,616,133,000.00	368,336,276,900	871,687,083,900
Total R203 SPOT									18,305,616,133,000.00	368,336,276,900	371,687,083,900
Total For R203									18,305,616,133,000.00	368,336,276,900	371,687,083,900
R2030 On 31/01/2030 Spot Bond			9.13000	91.37586	9.13000	91.35370			483,050,206,394,000.00	381,495,093,800	837,364,202,100
Total R2030 SPOT									13,050,206,394,000.00	381,495,093,800	337,364,202,100
Total For R2030									13,050,206,394,000.00	381,495,093,800	337,364,202,100
R2032 On 31/03/2032 Spot Bond			9.26000	94.51010	9.26000	94.48673			414,448,438,654,000.00	368,730,932,900	509,166,934,100
Total R2032 SPOT									14,448,438,654,000.00	368,730,932,900	509,166,934,100
Total For R2032									14,448,438,654,000.00	368,730,932,900	509,166,934,100
R2035 On 28/02/2035 Spot Bond			9.35000	99.57842	9.35000	99.55383			772,223,761,460,000.00	403,446,391,600	568,911,691,500
Total R2035 SPOT									2,223,761,460,000.00	403,446,391,600	568,911,691,500
Total For R2035									2,223,761,460,000.00	403,446,391,600	568,911,691,500
R2037 On 31/01/2037 Spot Bond			9.41000	91.84354	9.41000	91.82059			949,103,139,096,000.00	207,131,045,600	542,360,073,700
Total R2037 SPOT									19,103,139,096,000.00	207,131,045,600	542,360,073,700
Total For R2037									19,103,139,096,000.00	207,131,045,600	542,360,073,700
R204 On 21/12/2018 Spot Bond			7.80500	101.32158	7.79500	101.32187			378,287,792,043,000.00	945,328,352,600	747,705,702,200
Total R204 SPOT									8,287,792,043,000.00	945,328,352,600	747,705,702,200
Total For R204									8,287,792,043,000.00	945,328,352,600	747,705,702,200
R2040 On 31/01/2040 Spot Bond			9.43500	95.96584	9.43500	95.94180			016,680,942,911,000.00	425,721,350,600	604,235,865,300
Total R2040 SPOT									16,680,942,911,000.00	425,721,350,600	604,235,865,300
Total For R2040									16,680,942,911,000.00	425,721,350,600	604,235,865,300
R2044 On 31/01/2044 Spot Bond			9.49500	92.81256	9.49500	92.78916			419,538,387,958,000.00	254,822,368,400	576,080,483,800
Total R2044 SPOT									19,538,387,958,000.00	254,822,368,400	576,080,483,800
Total For R2044									19,538,387,958,000.00	254,822,368,400	576,080,483,800
R2048 On 28/02/2048 Spot Bond			9.47500	96.43533	9.47500	96.41120			342,811,600,072,500.00	352,803,335,100	1,067,271,134,900
Total R2048 SPOT									12,811,600,072,500.00	352,803,335,100	1,067,271,134,900
Total For R2048									12,811,600,072,500.00	352,803,335,100	1,067,271,134,900
R207 On 15/01/2020 Spot Bond			8.02500	98.05191	8.02500	98.03095			493,707,296,955,000.00	435,352,934,200	807,243,666,600
Total R207 SPOT									13,707,296,955,000.00	435,352,934,200	307,243,666,600
Total For R207									13,707,296,955,000.00	435,352,934,200	307,243,666,600
R208 On 31/03/2021 Spot Bond			8.18500	96.80263	8.18000	96.79985			259,065,629,069,000.00	520,350,107,400	836,059,058,500
Total R208 SPOT									19,065,629,069,000.00	520,350,107,400	336,059,058,500
Total For R208									19,065,629,069,000.00	520,350,107,400	336,059,058,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			9.28500	74.90273	9.30500	74.74305			620,728,141,162,000.00	282,253,973,200	952,943,032,700
Total R209 SPOT												10,728,141,162,000.00	282,253,973,200	952,943,032,700
Total For R209												10,728,141,162,000.00	282,253,973,200	952,943,032,700
R210	On	31/03/2028	Spot Bond			1.83000	187.38256	1.83000	187.36325			2,821,751,664,000.00	1,541,940,800	123,844,687,900
Total R210 SPOT												2,821,751,664,000.00	1,541,940,800	123,844,687,900
Total For R210												2,821,751,664,000.00	1,541,940,800	123,844,687,900
R211	On	31/01/2017	Spot Bond			1.55000	139.70996	1.55000	139.69662			0.00	0	26,250,000,000
Total R211 SPOT												0.00	0	26,250,000,000
Total For R211												0.00	0	26,250,000,000
R212	On	31/01/2022	Spot Bond			1.73000	146.15835	1.73000	146.14372			5,746,714,000,000.00	3,321,800,000	179,630,100,000
Total R212 SPOT												5,746,714,000,000.00	3,321,800,000	179,630,100,000
Total For R212												5,746,714,000,000.00	3,321,800,000	179,630,100,000
R213	On	28/02/2031	Spot Bond			9.15500	85.78501	9.17500	85.62485			574,337,504,144,000.00	62,734,844,800	635,963,333,900
Total R213 SPOT												14,337,504,144,000.00	62,734,844,800	635,963,333,900
Total For R213												14,337,504,144,000.00	62,734,844,800	635,963,333,900
R214	On	28/02/2041	Spot Bond			9.39500	75.14298	9.39500	75.12434			306,494,717,296,000.00	245,502,364,800	751,231,720,500
Total R214 SPOT												16,494,717,296,000.00	245,502,364,800	751,231,720,500
Total For R214												16,494,717,296,000.00	245,502,364,800	751,231,720,500
R230C	On	15/09/2016	Spot Bond			7.22000	99.13715	7.22000	99.11772			0.00	0	0
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R330C	On	21/12/2016	Spot Bond			7.27000	97.26831	7.27000	97.24947			0.00	0	0
Total R330C SPOT												0.00	0	0
Total For R330C												0.00	0	0
R331C	On	21/06/2017	Spot Bond			7.85000	93.41085	7.85000	93.39120			0.00	0	0
Total R331C SPOT												0.00	0	0
Total For R331C												0.00	0	0
R332C	On	21/12/2017	Spot Bond			7.90000	89.82307	7.90000	89.80405			0.00	0	0
Total R332C SPOT												0.00	0	0
Total For R332C												0.00	0	0
R333C	On	21/06/2018	Spot Bond			8.29000	85.80142	8.29000	85.78238			0.00	0	0
Total R333C SPOT												0.00	0	0
Total For R333C												0.00	0	0
R334C	On	21/12/2018	Spot Bond			8.27000	82.42425	8.27000	82.40600			0.00	0	0
Total R334C SPOT												0.00	0	0
Total For R334C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			8.25000	79.19521	8.25000	79.17772			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	76.08256	8.24000	76.06578			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	72.25913	8.54000	72.24262			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.35834	8.52000	69.34253			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	66.10505	8.65500	66.08975			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0
R340C On 21/12/2021 Spot Bond			8.62500	63.46122	8.62500	63.44658			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			8.59500	60.94067	8.59500	60.92666			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			8.56500	58.53708	8.56500	58.52366			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			8.52500	56.28163	8.52500	56.26880			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	54.13388	8.48500	54.12159			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.13000	49.46157	9.13000	49.44950			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.09000	47.45421	9.09000	47.44268			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			9.05000	45.54577	9.05000	45.53475				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.73084	9.01000	43.72031				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	42.00433	8.97000	41.99426				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.36147	8.93000	40.35184				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.79774	8.89000	38.78853				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.85000	37.30892	8.85000	37.30009				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.91625				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.16924				0.00	0	200,000,000
Total RCSB06 SPOT										0.00	0	200,000,000
Total For RCSB06										0.00	0	200,000,000
RCSB0 On 17/01/2017 Spot Bond			100.00000	85.03100	100.00000	84.83992				0.00	0	0
Total RCSB06/JIBAR SPOT										0.00	0	0
Total For RCSB06/JIBAR										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.41830				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	54.93062	100.00000	54.79755				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	52.32995	100.00000	52.20318				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	62.27650	100.00000	62.12564				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	92.26741	100.00000	92.04127				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	30.17437	100.00000	30.10127				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	86.52235	100.00000	86.32703				0.00	0	0
Total RCSC3U SPOT										0.00	0	0
Total For RCSC3U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	42.94440	100.00000	42.83366				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.73320	100.00000	9.70593				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	29.46244	100.00000	29.38646				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	21.17915	100.00000	21.12454				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	12.93187	100.00000	12.89852				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	101.20498				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.89314				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.66475				0.00	0	230,000,000
Total RDFB05 SPOT										0.00	0	230,000,000
Total For RDFB05										0.00	0	230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.02721			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.63145			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.37741			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.92246			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.38082			0.00	0	0
Total RDFC31 SPOT									0.00	0	0
Total For RDFC31									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.31817			0.00	0	0
Total RDFC32 SPOT									0.00	0	0
Total For RDFC32									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.40191			0.00	0	0
Total RDFC33 SPOT									0.00	0	0
Total For RDFC33									0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.11527			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.76590			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.27782			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.65127			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.58826			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.88573			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.86558			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.03622			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	31.27953	100.00000	31.20376			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	18.06763	100.00000	18.02386			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	12.69320	100.00000	12.66245			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.58440	100.00000	10.55876			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.39836			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	99.90708			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	101.32188			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.42226			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.60226			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.37570				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.49635				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.55016				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	93.14941				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	101.19655				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	86.95154				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.78392	12.35000	107.74844				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	16.00319	100.00000	19.01932				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	15.64951	100.00000	15.61200				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	84.68677	100.00000	84.49074				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	14.59906	100.00000	14.56369				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	97.45391	100.00000	97.20274			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.62776			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	59.13696			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.71500	103.72382	9.71500	103.69695			0.00	0	80,000,000
Total RW21 SPOT									0.00	0	80,000,000
Total For RW21									0.00	0	80,000,000
RW23 On 10/12/2023 Spot Bond			10.15500	98.06667	10.15500	98.04013			0.00	0	360,000,000
Total RW23 SPOT									0.00	0	360,000,000
Total For RW23									0.00	0	360,000,000
RW28 On 10/12/2028 Spot Bond			10.72500	98.21163	10.72500	98.18360			0.00	0	220,000,000
Total RW28 SPOT									0.00	0	220,000,000
Total For RW28									0.00	0	220,000,000
SBK12 On 24/11/2016 Spot Bond			8.57000	102.66209	8.57000	102.63861			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	110.80100	10.00000	110.77300			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	102.02374			0.00	1,063,000,000	1,063,000,000
Total SBK13 SPOT									0.00	1,063,000,000	1,063,000,000
Total For SBK13									0.00	1,063,000,000	1,063,000,000
SBK14 On 01/12/2017 Spot Bond			9.66500	101.60483	9.66500	101.57862			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.41278			0.00	45,000,000	45,000,000
Total SBK15 SPOT									0.00	45,000,000	45,000,000
Total For SBK15									0.00	45,000,000	45,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.55604			0.00	0	10,000,000
Total SBK16 SPOT									0.00	0	10,000,000
Total For SBK16									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.09492			0.00	0	20,000,000
Total SBK17 SPOT									0.00	0	20,000,000
Total For SBK17									0.00	0	20,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.09206			0.00	0	30,000,000
Total SBK18 SPOT									0.00	0	30,000,000
Total For SBK18									0.00	0	30,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.18422			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.89561			0.00	0	30,000,000
Total SBK20 SPOT									0.00	0	30,000,000
Total For SBK20									0.00	0	30,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.82193			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	102.02811			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.01500	100.16781	12.01500	100.13605			0.00	0	1,915,000,000
Total SBK23 SPOT									0.00	0	1,915,000,000
Total For SBK23									0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.79140			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.17113	100.00000	11.14407			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.21628			0.00	0	290,000,000
Total SBK25 SPOT									0.00	0	290,000,000
Total For SBK25									0.00	0	290,000,000
SBK26 On 25/04/2021 Spot Bond			11.92000	104.43682	11.92000	104.40379			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.39500	101.07282	9.39500	101.04748			0.00	0	2,420,000,000
Total SBK9 SPOT									0.00	0	2,420,000,000
Total For SBK9									0.00	0	2,420,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			8.96500	102.37621	8.96500	102.35182				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	101.42269				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.71583				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			8.49500	103.62885	8.49500	103.60542				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	101.36628				0.00	0	30,000,000
Total SBS16 SPOT										0.00	0	30,000,000
Total For SBS16										0.00	0	30,000,000
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.76116				0.00	0	10,000,000
Total SBS18 SPOT										0.00	0	10,000,000
Total For SBS18										0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			9.61500	103.25627	9.61500	103.22978				0.00	0	80,000,000
Total SBS19 SPOT										0.00	0	80,000,000
Total For SBS19										0.00	0	80,000,000
SBS20 On 15/05/2026 Spot Bond			10.64000	98.59125	10.64000	98.56347				0.00	0	30,000,000
Total SBS20 SPOT										0.00	0	30,000,000
Total For SBS20										0.00	0	30,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.01330				0.00	0	20,000,000
Total SBS21 SPOT										0.00	0	20,000,000
Total For SBS21										0.00	0	20,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.05810				0.00	80,800,000	50,400,000
Total SBS23 SPOT										0.00	80,800,000	50,400,000
Total For SBS23										0.00	80,800,000	50,400,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.24947				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			9.21500	100.82646	9.21500	100.80177				0.00	0	210,000,000
Total SBS25 SPOT										0.00	0	210,000,000
Total For SBS25										0.00	0	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS26l On 28/02/2017 Spot Bond			100.00000	62.91480	100.00000	62.77480			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			10.31500	103.59848	10.31500	103.56986		358,962,000,000.00		34,800,000	17,400,000
Total SBS27 SPOT								358,962,000,000.00		34,800,000	17,400,000
Total For SBS27								358,962,000,000.00		34,800,000	17,400,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.18385			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			9.00500	100.41260	9.00500	100.38844			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.65000	86.81861	10.65000	86.79413			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	100.30609			0.00	0	40,000,000
Total SBS30 SPOT									0.00	0	40,000,000
Total For SBS30									0.00	0	40,000,000
SBS31 On 27/06/2027 Spot Bond			10.84000	94.69763	10.84000	94.67032			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.81754			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	101.00075			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.54000	101.34394	10.54000	101.31565			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.20392			0.00	0	530,000,000
Total SBS35 SPOT									0.00	0	530,000,000
Total For SBS35									0.00	0	530,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.99227			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			9.22500	96.42666	9.22500	96.40303				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.38000	92.93250	10.38000	92.90694				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.42500	88.44544	11.42500	88.41874				0.00	0	40,000,000
Total SBS39 SPOT										0.00	0	40,000,000
Total For SBS39										0.00	0	40,000,000
SBS4 On 16/11/2021 Spot Bond			9.95000	96.34857	9.95000	96.32315				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.88668				0.00	0	2,500,000,000
Total SBS40 SPOT										0.00	0	2,500,000,000
Total For SBS40										0.00	0	2,500,000,000
SBS41 On 12/11/2022 Spot Bond			10.05500	101.85063	10.05500	101.82349				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.82000	101.29858	10.82000	101.26957				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.99000	101.29129	10.99000	101.26185				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.84525				0.00	3,000,000,000	1,500,000,000
Total SBS44 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS44										0.00	3,000,000,000	1,500,000,000
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.89770				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.80500	108.94411	9.80500	108.91546				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.93763				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.06000	116.78303	3.06000	275.65949			0.00	0	10,000,000
Total SBSI11 SPOT									0.00	0	10,000,000
Total For SBSI11									0.00	0	10,000,000
SBSI12 On 31/01/2017 Spot Bond			2.52000	137.72075	2.52000	139.02572			0.00	0	80,000,000
Total SBSI12 SPOT									0.00	0	80,000,000
Total For SBSI12									0.00	0	80,000,000
SBSI12 On 31/01/2017 Spot Bond			100.00000	93.05250	100.00000	94.57898			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	93.05250	100.00000	94.57898			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.38000	202.42111	3.38000	202.74533			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	43.80297	100.00000	43.69686			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.74532			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond			100.00000	1.56760	100.00000	1.56143		950,000,000,000,000.00		9,500,000,000	3,500,000,000
Total SGI005 SPOT								950,000,000,000,000.00		9,500,000,000	3,500,000,000
Total For SGI005								950,000,000,000,000.00		9,500,000,000	3,500,000,000
SHF01 On 15/12/2016 Spot Bond			100.00000	89.32039	100.00000	89.10412			0.00	0	0
Total SHF01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				180.24566	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.20000	123.53680	3.20000	138.55921				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.13724	6.50000	102.11940				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.57367				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.69185				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.06500	100.52973	9.06500	100.50539				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	100.79874	8.75000	100.77516				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	102.23865				0.00	0	13,460,000
Total SHS06 SPOT										0.00	0	13,460,000
Total For SHS06										0.00	0	13,460,000
SHS11L On 19/11/2016 Spot Bond			100.00000	95.58442	100.00000	95.33679				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	110.80100	10.00000	110.77300				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	101.20488				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	101.10728				0.00	0	0
Total SHS14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS14										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	88.36078	100.00000	88.15286				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	94.84015	100.00000	94.60126				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			9.16500	105.00854	9.16500	104.98298				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	102.24377				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.82877				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.85537				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			10.08000	100.10375	10.08000	100.07685				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.85537				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	101.07465				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	23.70280	100.00000	23.64538				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			8.64000	104.49843	8.64000	104.47378				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.59500	102.41233	9.59500	102.38596				0.00	0	0
Total SLI3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.96500	102.37621	8.96500	102.35182			1,793,000,000,000.00	200,000,000	3,870,000,000
Total SNT01 SPOT									1,793,000,000,000.00	200,000,000	3,870,000,000
Total For SNT01									1,793,000,000,000.00	200,000,000	3,870,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.54596			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			11.11500	48.47619	11.11500	106.56865			0.00	0	1,680,000,000
Total SNT03 SPOT									0.00	0	1,680,000,000
Total For SNT03									0.00	0	1,680,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.67988			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.88911			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.65132			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.68948			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52392			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.57004			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.95995			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.38455			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.85500	96.89405	9.85500	96.86858			0.00	0	4,000,000,000
Total SSA06 SPOT									0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA06										0.00	0	4,000,000,000
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	101.56835				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.92863				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	100.17742				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.75000	91.24265	9.75000	91.21892				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			9.75000	91.24265	9.75000	91.21892				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.44500	94.00849	9.44500	93.98492				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	101.06905				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.44500	102.91878	8.44500	102.89565				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.64000	118.70903	2.64000	119.14691				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	97.53067	9.61500	97.50565				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.54985	8.50000	101.54312				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.76000	99.57805	10.76000	99.54954				0.00	0	0
Total SSN017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.39534				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			11.04500	73.95581	11.04500	73.93432				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.27659				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.33964				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.91448				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	94.21340				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	101.59939				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	101.72560				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				100.00000	0.00000	101.12785				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.54044				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.94629				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN036										0.00	0	0
SSN03 On 01/06/2021 Spot Bond				100.00000	0.00000	101.65597				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	100.34760	9.55000	100.15222				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SY128 On 18/08/2016 Spot Bond				100.00000	0.00000	101.66754				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.46820				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY129 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	99.11942				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SY130 On 16/09/2016 Spot Bond				100.00000	0.00000	99.03477				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SY1311 On 04/08/2016 Spot Bond				100.00000	0.00000	99.93793				0.00	0	0
Total SY1311 SPOT										0.00	0	0
Total For SY1311										0.00	0	0
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	98.34130				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1313 On 26/08/2016 Spot Bond				100.00000	0.00000	99.48261				0.00	0	0
Total SY1313 SPOT										0.00	0	0
Total For SY1313										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.69000	98.89766	9.69000	98.87211				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.67994				0.00	0	0
Total T12A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.74674				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.67500	95.44673	9.67500	102.33690				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	101.69524				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.76547				0.00	480,000,000	120,000,000
Total T13A11 SPOT										0.00	480,000,000	120,000,000
Total For T13A11										0.00	480,000,000	120,000,000
T13A12 On 21/08/2020 Spot Bond			9.57500	104.06616	9.57500	107.38774				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.62879				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	101.69524				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.76167				0.00	0	100,000,000
Total T13A15 SPOT										0.00	0	100,000,000
Total For T13A15										0.00	0	100,000,000
T13A16 On 21/08/2020 Spot Bond			9.67500	106.15661	9.67500	106.10089				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.14450				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.14804				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.62500	101.55126	9.62500	104.70227				0.00	0	0
Total T13A20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.26933				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94998				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.51228				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	100.62993				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.64317				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.73551				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	100.08443				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.59424				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS140 On 28/10/2016 Spot Bond			100.00000	83.88136	100.00000	83.69619				0.00	0	50,000,000,000
Total TFS140 SPOT										0.00	0	50,000,000,000
Total For TFS140										0.00	0	50,000,000,000
TFS84 On 28/07/2016 Spot Bond			7.65000	99.89531	7.65000	99.91624				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	100.33864				0.00	0	0
Total TH10A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.52877				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	100.31356	7.83000	100.29263				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.33450				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.34391				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	93.27580	7.39000	100.27645				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.33450				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34391				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	93.47458	7.16000	100.26799				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	100.36234				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	100.36084				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.39690				0.00	0	2,007,500,000
Total TH10C1 SPOT										0.00	0	2,007,500,000
Total For TH10C1										0.00	0	2,007,500,000
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.39202				0.00	0	0
Total TH10C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH10C2									0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.53891			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	100.52215			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	100.33412			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	100.34616			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.34891	8.73000	100.32560			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	100.15462			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	100.34391			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			9.26500	90.03184	9.26500	98.43412		1,297,100,000,000.00	140,000,000	140,000,000	
Total TH11A6 SPOT								1,297,100,000,000.00	140,000,000	140,000,000	
Total For TH11A6								1,297,100,000,000.00	140,000,000	140,000,000	
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.04533			0.00	200,000,000	50,000,000
Total TH11A7 SPOT									0.00	200,000,000	50,000,000
Total For TH11A7									0.00	200,000,000	50,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34391			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	100.36309			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	100.35895			0.00	0	0
Total TH11B2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35745				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39613				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39463				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38149				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51280				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51429				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50683				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				100.00000	0.00000	101.66085				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.70857				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.62500	101.55182	9.62500	102.89050				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.67994				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.74674				0.00	0	0
Total TH12A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.53500	101.23256	9.53500	101.20666				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.67040				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.74674				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.64500	87.93749	9.64500	100.22757				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.83260				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.83260				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.83260				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.83260				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98520				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98520				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98520				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.98330				0.00	0	0
Total TH12C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.60446			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.60446			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.75211			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.59303			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.63604			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.67804			0.00	400,000,000	100,000,000
Total TH13A2 SPOT									0.00	400,000,000	100,000,000
Total For TH13A2									0.00	400,000,000	100,000,000
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.74666			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.77500	100.33692	9.77500	102.64326			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.63795			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.67995			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.75620			0.00	560,000,000	140,000,000
Total TH13A7 SPOT									0.00	560,000,000	140,000,000
Total For TH13A7									0.00	560,000,000	140,000,000
TH13A On 21/08/2020 Spot Bond			9.66500	102.75469	9.66500	104.15954		2,222,950,000,000.00		230,000,000	230,000,000
Total TH13A8 SPOT								2,222,950,000,000.00		230,000,000	230,000,000

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 TH13A8										2,222,950,000,000.00	230,000,000	230,000,000
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.62879				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.83250				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.83441				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.86600				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	101.82807				0.00	0	100,000,000
Total TH13B4 SPOT										0.00	0	100,000,000
Total For TH13B4										0.00	0	100,000,000
TH13B: On 25/07/2020 Spot Bond				100.00000	0.00000	100.15269				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.96600				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.98125				0.00	0	800,000,000
Total TH13C2 SPOT										0.00	0	800,000,000
Total For TH13C2										0.00	0	800,000,000
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.96079				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.99869				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.17137				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.59464				0.00	0	0
Total TH13D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.59464				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	102.62280				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.59448				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.21498				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.33300				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12: On 18/07/2039 Spot Bond				100.00000	0.00000	100.34992				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.98560	101.06155	5.97096				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE8D1									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.37247			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.41937			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.52581			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.74500	91.76325	9.74500	91.70336			0.00	0	10,250,000,000
Total TL20 SPOT									0.00	0	10,250,000,000
Total For TL20									0.00	0	10,250,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	16.13899	100.00000	16.10846			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.80100	10.00000	110.77300			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.44500	102.94689	8.44500	102.92375		51,093,939,000.00		6,050,200	46,769,103,482
Total TN17 SPOT								51,093,939,000.00		6,050,200	46,769,103,482
Total For TN17								51,093,939,000.00		6,050,200	46,769,103,482
TN17/R On 14/11/2017 Spot Bond			100.00000	43.10585	100.00000	43.01096		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.54000	107.12614	9.54000	107.09903			0.00	0	34,204,100,000
Total TN20 SPOT									0.00	0	34,204,100,000
Total For TN20									0.00	0	34,204,100,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.38724	100.00000	17.34898			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	3.68438	100.00000	3.67545			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			10.13500	105.91008	10.13500	105.88163		13,074,150,000,000.00	1,290,000,000	20,186,800,000	
Total TN23 SPOT								13,074,150,000,000.00	1,290,000,000	20,186,800,000	
Total For TN23								13,074,150,000,000.00	1,290,000,000	20,186,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.35846	100.00000	13.32906		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.81000	96.85254	10.81000	96.82452		3,243,000,000,000.00	300,000,000	29,180,000,000	
Total TN25 SPOT								3,243,000,000,000.00	300,000,000	29,180,000,000	
Total For TN25								3,243,000,000,000.00	300,000,000	29,180,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.77936	100.00000	13.74869		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.81500	89.59475	10.81500	89.56911		0.00	0	10,470,000,000	
Total TN27 SPOT								0.00	0	10,470,000,000	
Total For TN27								0.00	0	10,470,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.62545	100.00000	10.60206		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.25000	98.01016	11.25000	97.98085		0.00	0	5,250,000,000	
Total TN30 SPOT								0.00	0	5,250,000,000	
Total For TN30								0.00	0	5,250,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	124.25470	8.00000	124.22807		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.51500	97.14204	11.51500	97.11232		0.00	0	6,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40 SPOT										0.00	0	6,400,000,000
Total For TN40										0.00	0	6,400,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.34481	10.75000	103.31524				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.51184				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	102.18165				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.77747				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.49677				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.88739				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.92944				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.99251				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	110.80100	10.00000	110.77300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.67862				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.65697				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	100.50649				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.51560				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.68000	101.02082	9.68000	100.99488				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.05355	10.00000	100.02678				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.05222	9.75000	100.02610				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.05177	100.00000	10.02586				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	101.15915				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	101.21239				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.92500	100.38567	9.92500	100.35911				0.00	0	50,000,000
Total TRA2A3 SPOT										0.00	0	50,000,000
Total For TRA2A3										0.00	0	50,000,000
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.29685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.46559				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.85399				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	101.13445				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	101.19301				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.67117	100.00000	8.65016				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	9.23371	100.00000	9.21134				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	101.22553				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.57124	100.00000	9.54805				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	101.23204				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.85251	100.00000	9.82864				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	101.41397				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.28401	100.00000	13.25183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.81577				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.05304	100.00000	17.01173				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	17.22746	100.00000	17.18572				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	2.26275	100.00000	2.25727				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19 On 18/08/2016 Spot Bond				100.00000	0.00000	99.67153				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19 On 15/09/2016 Spot Bond				100.00000	0.00000	99.11413				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP19 On 13/10/2016 Spot Bond				100.00000	0.00000	98.59279				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19 On 27/10/2016 Spot Bond				100.00000	0.00000	98.31262				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19 On 24/11/2016 Spot Bond				100.00000	0.00000	97.66934				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20 On 08/12/2016 Spot Bond				100.00000	0.00000	97.35879				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP20 On 04/08/2016 Spot Bond				100.00000	0.00000	99.93747				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP20 On 02/02/2017 Spot Bond				100.00000	0.00000	95.92100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP202 On 16/02/2017 Spot Bond				100.00000	0.00000	95.63683				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP203 On 01/09/2016 Spot Bond				100.00000	0.00000	99.33719				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP204 On 02/03/2017 Spot Bond				100.00000	0.00000	95.16176				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	94.98036				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	93.94315				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	97.80988				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP208 On 11/05/2017 Spot Bond				100.00000	0.00000	93.64118				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP209 On 25/05/2017 Spot Bond				100.00000	0.00000	93.31335				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP210 On 08/06/2017 Spot Bond				100.00000	0.00000	93.01796				0.00	200,000,000	200,000,000
Total TSP211 SPOT										0.00	200,000,000	200,000,000
Total For TSP211										0.00	200,000,000	200,000,000
TSP211 On 22/12/2016 Spot Bond				100.00000	0.00000	96.95339				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP212 On 22/06/2017 Spot Bond				100.00000	0.00000	92.75830				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP213 On 05/01/2017 Spot Bond				100.00000	0.00000	96.60727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP214 On 06/07/2017 Spot Bond				100.00000	0.00000	92.44309				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP215 On 19/01/2017 Spot Bond				100.00000	0.00000	96.30134				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP216 On 20/07/2017 Spot Bond				100.00000	0.00000	98.30444				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	18.84601	100.00000	18.80036				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	101.35845				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	101.50365				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.46095				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.08707				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	101.77370				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	101.73273				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	101.49589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	101.47452				0.00	0	0
Total TWC177 SPOT										0.00	0	0
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	101.43325				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	101.34768				0.00	0	0
Total TWC181 SPOT										0.00	0	0
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	100.98395				0.00	0	0
Total TWC182 SPOT										0.00	0	0
Total For TWC182										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.84838				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.43058				0.00	0	0
Total TWC185 SPOT										0.00	0	0
Total For TWC185										0.00	0	0
TWC18 On 21/10/2016 Spot Bond				100.00000	0.00000	100.15055				0.00	0	0
Total TWC186 SPOT										0.00	0	0
Total For TWC186										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.15218				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC18 On 28/10/2016 Spot Bond			100.00000	83.92173	100.00000	83.73648		200,000,000,000,000.00		22,000,000,000	22,000,000,000	
Total TWC188 SPOT								10,000,000,000,000.00		22,000,000,000	22,000,000,000	
Total For TWC188								10,000,000,000,000.00		22,000,000,000	22,000,000,000	
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.52035				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0
Total For TWCJ27										0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.42994				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.58000	108.50914	9.58000	108.48154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.69000	108.12925	10.69000	108.09865			0.00	0	80,000,000
Total UG26 SPOT									0.00	0	80,000,000
Total For UG26									0.00	0	80,000,000
VJA01L On 20/01/2023 Spot Bond			100.00000	7.79069	100.00000	7.77528			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.64583	100.00000	7.62731			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.92775	100.00000	7.90854			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	8.29190	100.00000	8.27181			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	10.34459	100.00000	10.31229			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.61687	100.00000	7.60180			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.56028	100.00000	7.54197			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.72929	100.00000	7.71056			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	8.07654	100.00000	8.05698			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	10.08148	100.00000	10.05000			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	99.97751			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24098				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.73463				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	30.25073	100.00000	30.17745				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	99.84003				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.84222				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	99.84245				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	101.33620				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.84218				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.33058	100.00000	7.31606				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	7.32771	100.00000	7.30996				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.99796	100.00000	8.97616				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	4.70805	100.00000	4.69664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.13554	100.00000	10.10390				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.15675	100.00000	7.14258				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.24216	100.00000	7.22461				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.19663	100.00000	9.17435				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.49269	100.00000	4.48180				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.81237	100.00000	9.78173				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00086	100.00000	0.00086				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.09000	245.02273	2.09000	244.99585				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.03500	102.34565	8.03500	102.32374				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP2f On 28/05/2017 Spot Bond			100.00000	57.18481	100.00000	57.05893				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.34500	103.20950	8.34500	103.18657				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.65000	102.71071	8.65000	102.68708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.89500	101.99613	8.89500	101.97201				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	12.23405	100.00000	12.20711				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.74000	78.66320	7.74000	78.64697				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	88.16425	100.00000	87.95181				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										84,082,466,330,659,000.00	966,071,576,800	011,030,990,482
Total for SPOT :										84,082,466,330,659,000.00	966,071,576,800	011,030,990,482
Total Futures										84,082,477,891,367,000.00	966,071,658,755	011,031,989,955
Total Options										8,559,070.00	6,500	74,830
Grand Total:										84,082,477,899,926,100.00	966,071,665,255	011,032,064,785