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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 04/08/2016 Bond Future			131.38534	131.38534	131.37148	131.37148			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.22960	132.22960	132.21688	132.21688			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Call			4,501.48000	4.50148	4,515,340		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Call			4,491.48000	4.49148	4,505,340		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Call			4,511.48000	4.51148	4,525,340		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			66.88000	0.06688	79,600		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			56.88000	0.05688	69,600		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			46.88000	0.04688	59,600		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2016	Bond Future			10.68536	78.21840	10.79378	77.54237			0.00	0	8,932
ES33	On	03/11/2016	Bond Future			10.77113	75.91296	10.88301	75.22507			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.85309	77.43839	10.96866	76.73745			0.00	0	0
Total ES33 Future												0.00	0	8,932
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			3,553.15000	3.55315	2,877,120		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			3,486.73000	3.48673	2,810,700		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			3,420.40000	3.42040	2,744,370		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			2,538.52000	2.53852	3,226,410		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			2,422.61000	2.42261	3,110,500		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			2,480.60000	2.48060	3,168,490		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			2,271.63000	2.27163	1,570,690		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Put			2,208.62000	2.20862	1,507,680		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			2,334.72000	2.33472	1,633,780		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,932
ES42	On	04/08/2016	Bond Future			10.82479	82.41003	10.93319	81.64440			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			10.90890	79.71441	11.02081	78.93527			0.00	0	0
Total ES42 Future												0.00	0	7,270
Total For ES42												0.00	0	7,270
I2025	On	04/08/2016	Bond Future			126.68970	126.68970	126.67771	126.67771			0.00	0	3,004
I2025	On	03/11/2016	Bond Future			129.10883	129.10883	129.09797	129.09797			0.00	0	0
Total I2025 Future												0.00	0	3,004
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			2,827.71000	2.82771	2,839,700		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			2,817.71000	2.81771	2,829,700		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			2,807.71000	2.80771	2,819,700		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			132.03000	0.13203	121,170		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/11/2016	Bond Future	129.21	Put			112.03000	0.11203	101,170		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			122.03000	0.12203	111,170		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,004
I2033	On	04/08/2016	Bond Future			106.78078	106.78078	106.77059	106.77059			21,356,156.00	200	4,124
I2033	On	03/11/2016	Bond Future			107.80045	107.80045	107.79131	107.79131			0.00	0	0
Total I2033 Future												21,356,156.00	200	4,124
I2033	On	04/08/2016	Bond Future	104.99	Call			1,780.59000	1.78059	1,790,780		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			1,770.59000	1.77059	1,780,780		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			1,760.59000	1.76059	1,770,780		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			1,368.69000	1.36869	1,359,550		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			1,378.69000	1.37869	1,369,550		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			1,388.69000	1.38869	1,379,550		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												21,356,156.00	200	4,124
I2038	On	04/08/2016	Bond Future			132.84672	132.84672	132.26033	132.26033			0.00	0	22,289
I2038	On	03/11/2016	Bond Future			135.38329	135.38329	134.78733	134.78733			0.00	0	0
Total I2038 Future												0.00	0	22,289
I2038	On	04/08/2016	Bond Future	129.30	Call			2,960.33000	2.96033	3,546,720		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			2,950.33000	2.95033	3,536,720		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			2,940.33000	2.94033	3,526,720		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			1,532.67000	1.53267	936,710		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			1,542.67000	1.54267	946,710		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			1,522.67000	1.52267	926,710		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,289

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future			132.46368	132.46368	131.32107	131.32107			0.00	0	16,296
I2046	On	03/11/2016	Bond Future			133.48719	133.48719	132.32422	132.32422			0.00	0	0
Total I2046 Future												0.00	0	16,296
I2046	On	04/08/2016	Bond Future	129.00	Call			2,321.07000	2.32107	3,463,680		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			2,311.07000	2.31107	3,453,680		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			2,301.07000	2.30107	3,443,680		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			4,745.78000	4.74578	3,582,810		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			4,755.78000	4.75578	3,592,810		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			4,765.78000	4.76578	3,602,810		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	16,296
I2050	On	04/08/2016	Bond Future			142.48925	142.48925	140.27867	140.27867			0.00	0	20,765
I2050	On	03/11/2016	Bond Future			145.20990	145.20990	142.95848	142.95848			0.00	0	0
Total I2050 Future												0.00	0	20,765
I2050	On	04/08/2016	Bond Future	139.12	Call			1,158.67000	1.15867	3,369,250		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,148.67000	1.14867	3,359,250		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,138.67000	1.13867	3,349,250		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			6,561.52000	6.56152	4,310,100		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			6,571.52000	6.57152	4,320,100		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			6,581.52000	6.58152	4,330,100		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	20,765
R186	On	04/08/2016	Bond Future			9.23137	109.75984	9.35537	108.90226		10.81	570,202,368.80	5,195	102,052
R186	On	03/11/2016	Bond Future			9.28642	111.84687	9.41517	110.97445		10.50	0.00	0	10
Total R186 Future												570,202,368.80	5,195	102,062
R186	On	04/08/2016	Bond Future	9.60	Call			2,891.47000	2.89147	3,455,580	10.87	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,226.58000	1.22658	933,110	10.87	0.00	0	5,635

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future	10.00	Call			4,829.43000	4.82943	5,538,170	11.11	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			517.47000	0.51747	368,630	11.11	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.30	Call			1,757.93000	1.75793	2,182,150	10.75	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			2,139.72000	2.13972	1,706,360	10.75	0.00	0	0
R186	On	04/08/2016	Bond Future	9.35	Call			1,924.27000	1.92427	2,372,720	10.76	0.00	0	500
R186	On	04/08/2016	Bond Future	9.35	Put			1,961.22000	1.96122	1,552,090	10.76	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			2,099.55000	2.09955	2,572,060	10.78	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			1,793.15000	1.79315	1,408,080	10.78	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.85	Call			662.64000	0.66264	879,620	10.60	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			4,216.89000	4.21689	3,576,290	10.60	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			253.25000	0.25325	356,320	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			6,289.01000	6.28901	5,534,500	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			750.15000	0.75015	987,810	10.62	0.00	0	500
R186	On	04/08/2016	Bond Future	8.90	Put			3,945.70000	3.94570	3,325,780	10.62	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			1,600.64000	1.60064	2,000,550	10.73	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			2,328.78000	2.32878	1,871,110	10.73	0.00	0	1,000
R186	On	04/08/2016	Bond Future	8.49	Call			237.97000	0.23797	335,970	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			6,422.03000	6.42203	5,662,450	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			245.39000	0.24539	345,870	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			6,355.27000	6.35527	5,598,170	10.49	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			1,678.75000	1.67875	1,992,310	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			4,876.83000	4.87683	4,317,970	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			1,702.37000	1.70237	2,018,960	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			4,830.34000	4.83034	4,274,510	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,726.20000	1.72620	2,045,830	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			4,784.13000	4.78413	4,231,340	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			4,107.41000	4.10741	4,653,710	10.62	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			2,145.47000	2.14547	1,819,350	10.62	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.20	Call			2,335.72000	2.33572	2,726,690	10.40	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			3,799.15000	3.79915	3,317,700	10.40	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			2,960.26000	2.96026	3,413,820	10.47	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			3,062.55000	3.06255	2,643,690	10.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			3,908.59000	3.90859	4,440,560	10.59	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			2,275.90000	2.27590	1,935,450	10.59	0.00	0	5,000
Total R186 Option												0.00	0	33,235
Total For R186												570,202,368.80	5,195	135,297
R197	On	04/08/2016	Bond Future			297.90224	297.90224	297.87484	297.87484			0.00	0	1,878
R197	On	03/11/2016	Bond Future			303.59033	303.59033	303.56571	303.56571			0.00	0	0
Total R197 Future												0.00	0	1,878
R197	On	04/08/2016	Bond Future	293.96	Call			3,914.84000	3.91484	3,942,240		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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			3,904.84000	3.90484	3,932,240		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			3,894.84000	3.89484	3,922,240		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			14.29000	0.01429	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			5.71000	0.00571	30,330		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			0.00000	0.00000	20,330		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			4.29000	0.00429	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	10,330		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,878
R202	On	04/08/2016	Bond Future			246.24279	246.24279	246.89214	246.89214		8.51	0.00	0	37,856
R202	On	03/11/2016	Bond Future			250.94470	250.94470	251.60890	251.60890			0.00	0	0
Total R202 Future												0.00	0	37,856
R202	On	04/08/2016	Bond Future	243.26	Put			2,089.14000	2.08914	2,289,640	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			5,734.26000	5.73426	5,284,900	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			2,082.12000	2.08212	2,282,110	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			5,727.77000	5.72777	5,278,660	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			2,085.63000	2.08563	2,285,870	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			5,721.28000	5.72128	5,272,430	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			2,241.10000	2.24110	2,905,300		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			2,251.10000	2.25110	2,915,300		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			2,261.10000	2.26110	2,925,300		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	37,856
R2023	On	04/08/2016	Bond Future			9.03368	97.17800	9.14820	96.64436		8.06	0.00	0	11,289
R2023	On	03/11/2016	Bond Future			9.09753	95.09443	9.21762	94.55186		8.09	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.15216	97.00498	9.27850	96.45249		7.79	0.00	0	0
Total R2023 Future												0.00	0	11,289
R2023	On	04/08/2016	Bond Future	8.24	Call			128.83000	0.12883	179,810	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			4,467.24000	4.46724	3,984,580	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			133.06000	0.13306	185,420	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			4,422.35000	4.42235	3,941,070	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			137.60000	0.13760	191,410	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			4,377.80000	4.37780	3,897,970	7.79	0.00	0	0

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	03/11/2016	Bond Future	9.73	Put			1,068.00000	1.06800	901,170	8.27	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,369.43000	3.36943	3,746,790	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,054.32000	1.05432	889,110	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,399.49000	3.39949	3,778,480	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,040.77000	1.04077	877,190	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,339.47000	3.33947	3,715,210	8.27	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			3,534.89000	3.53489	3,201,680	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,617.04000	1.61704	1,837,880	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			3,507.46000	3.50746	3,175,810	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,634.40000	1.63440	1,856,800	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			3,480.17000	3.48017	3,150,080	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,599.79000	1.59979	1,819,070	7.69	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	11,289
R203	On	04/08/2016	Bond Future			7.91023	103.65598	8.03327	103.52858		1.32	0.00	0	58,097
R203	On	03/11/2016	Bond Future			7.95137	101.45495	8.10999	101.32646		1.12	0.00	0	0
R203	On	02/02/2017	Bond Future			7.89894	103.49346	8.12449	103.36344		0.82	0.00	0	0
Total R203 Future												0.00	0	58,097
R203	On	04/08/2016	Bond Future	7.24	Call			15.88000	0.01588	25,720	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			841.43000	0.84143	723,870	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			16.58000	0.01658	26,780	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			831.66000	0.83166	714,460	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			17.37000	0.01737	27,950	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			821.98000	0.82198	705,160	1.27	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			685.39000	0.68539	787,990	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			97.41000	0.09741	71,520	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			691.83000	0.69183	794,780	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			95.83000	0.09583	70,290	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			698.30000	0.69830	801,590	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			94.28000	0.09428	69,080	1.17	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			164.94000	0.16494	215,960	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			409.89000	0.40989	330,890	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			167.02000	0.16702	218,460	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			406.19000	0.40619	327,610	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			169.43000	0.16943	221,320	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			402.81000	0.40281	324,680	0.80	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	58,097
R2030	On	04/08/2016	Bond Future			9.59353	88.30211	9.72223	87.42829			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.64790	89.98128	9.78068	89.09198			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									0.00	0	25,310
R2030 On 04/08/2016 Bond Future	10.17	Call			2,946.49000	2.94649	3,820,310		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	Put			2,931.43000	2.93143	2,042,130		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Put			3,070.90000	3.07090	2,181,600		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Put			3,001.13000	3.00113	2,111,830		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	25,310
R2032 On 04/08/2016 Bond Future			9.70223	91.38916	9.82563	90.49724		14.29	0.00	0	11,433
R2032 On 03/11/2016 Bond Future			9.75955	88.96791	9.88677	88.06025		14.61	0.00	0	0
R2032 On 02/02/2017 Bond Future			9.80966	90.75579	9.94090	89.83078		14.31	0.00	0	0
Total R2032 Future									0.00	0	11,433
R2032 On 04/08/2016 Bond Future	8.99	Call			323.46000	0.32346	443,460	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	8.99	Put			6,632.58000	6.63258	5,860,660	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Call			332.75000	0.33275	455,540	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Put			6,562.50000	6.56250	5,793,370	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Call			342.58000	0.34258	468,250	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Put			6,493.07000	6.49307	5,726,820	13.89	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Call			4,864.20000	4.86420	5,458,240	14.82	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Put			2,143.94000	2.14394	1,830,320	14.82	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Call			4,906.94000	4.90694	5,503,670	14.83	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Put			2,119.15000	2.11915	1,808,220	14.83	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Call			4,950.06000	4.95006	5,549,460	14.84	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Put			2,094.81000	2.09481	1,786,550	14.84	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Call			2,846.06000	2.84606	3,230,270	14.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			5,937.65000	5.93765	5,396,850	14.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			2,874.00000	2.87400	3,260,710	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			5,892.04000	5.89204	5,353,740	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			2,902.09000	2.90209	3,291,310	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			5,846.67000	5.84667	5,310,880	14.12	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	11,433
R2035 On 04/08/2016 Bond Future			9.74427	96.52855	9.85219	95.66937			0.00	0	5,505
R2035 On 03/11/2016 Bond Future			9.80042	93.86190	9.91154	92.98764			0.00	0	0
Total R2035 Future									0.00	0	5,505
R2035 On 04/08/2016 Bond Future	10.35	Call			3,807.34000	3.80734	4,666,520		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/08/2016	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			3,881.28000	3.88128	4,740,460		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			3,955.13000	3.95513	4,814,310		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	03/11/2016	Bond Future	9.58	Put			2,647.07000	2.64707	1,772,810		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			2,565.51000	2.56551	1,691,250		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			2,728.74000	2.72874	1,854,480		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,505
R2037	On	04/08/2016	Bond Future			9.80677	88.77748	9.91473	87.92467		16.37	32,847,667.60	370	40,983
R2037	On	03/11/2016	Bond Future			9.85925	90.46569	9.97028	89.59781		16.02	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.90560	88.02666	10.01990	87.14229		16.48	0.00	0	0
Total R2037 Future												32,847,667.60	370	40,983
R2037	On	04/08/2016	Bond Future	9.26	Put			5,995.64000	5.99564	5,312,690	16.04	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			584.33000	0.58433	747,520	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			6,137.23000	6.13723	5,447,610	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			599.57000	0.59957	766,070	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			6,066.17000	6.06617	5,379,860	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			615.21000	0.61521	785,070	16.04	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,377.06000	5.37706	5,938,980	16.31	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,435.81000	2.43581	2,129,850	16.31	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,423.39000	5.42339	5,987,830	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,408.76000	2.40876	2,105,320	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,331.09000	5.33109	5,890,470	16.30	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,463.33000	2.46333	2,154,830	16.30	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,410.21000	3.41021	3,794,990	16.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			6,243.56000	6.24356	5,743,970	16.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,442.05000	3.44205	3,829,200	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			6,194.72000	6.19472	5,697,500	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,474.04000	3.47404	3,863,570	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			6,146.15000	6.14615	5,651,310	16.23	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												32,847,667.60	370	40,983
R204	On	04/08/2016	Bond Future			8.33822	100.36455	8.45258	100.12499		3.17	0.00	0	35,129
R204	On	03/11/2016	Bond Future			8.40577	102.27289	8.53405	102.03009		2.82	0.00	0	0
R204	On	02/02/2017	Bond Future			8.44446	100.28539	8.59074	100.03874		2.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												0.00	0	35,129
R204	On	04/08/2016	Bond Future	7.74	Call			76.64000	0.07664	108,290	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,581.39000	1.58139	1,373,480	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			79.39000	0.07939	111,940	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,562.83000	1.56283	1,355,820	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			82.14000	0.08214	115,570	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,544.27000	1.54427	1,338,140	3.07	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,564.29000	1.56429	1,748,520	2.93	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			297.46000	0.29746	238,890	2.93	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,578.30000	1.57830	1,763,240	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			292.88000	0.29288	235,020	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,592.57000	1.59257	1,778,200	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			288.57000	0.28857	231,400	2.94	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			597.69000	0.59769	701,560	2.54	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			1,122.60000	1.12260	979,820	2.54	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			604.76000	0.60476	709,420	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			1,112.72000	1.11272	970,730	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			611.88000	0.61188	717,330	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			1,102.90000	1.10290	961,700	2.55	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	35,129
R2040	On	04/08/2016	Bond Future			9.87201	92.32591	9.97997	91.41796		16.99	0.00	0	812
R2040	On	03/11/2016	Bond Future			9.92493	94.08157	10.03593	93.15763		16.63	0.00	0	0
Total R2040 Future												0.00	0	812
R2040	On	04/08/2016	Bond Future	9.49	Call			1,007.94000	1.00794	1,255,470	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			5,251.71000	5.25171	4,591,290	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,030.87000	1.03087	1,282,560	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			5,184.80000	5.18480	4,528,540	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,054.05000	1.05405	1,309,910	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			5,118.27000	5.11827	4,466,180	16.76	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			5,539.82000	5.53982	5,000,990	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,716.21000	2.71621	3,095,140	16.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			5,647.64000	5.64764	5,102,630	16.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			2,749.04000	2.74904	3,131,060	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			5,593.55000	5.59355	5,051,630	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			2,782.10000	2.78210	3,167,210	16.38	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	812
R2044	On	04/08/2016	Bond Future			9.88065	89.59813	9.98855	88.68466		17.62	3,763,121.46	42	18,451
R2044	On	03/11/2016	Bond Future			9.93180	91.30202	10.04269	90.37234		17.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/02/2017	Bond Future			9.97720	88.75453	10.09126	87.80714		17.78	0.00	0	0
Total R2044 Future												3,763,121.46	42	18,451
R2044	On	04/08/2016	Bond Future	9.51	Call			1,039.35000	1.03935	1,293,170	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			5,218.16000	5.21816	4,558,510	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			993.37000	0.99337	1,238,810	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			5,354.19000	5.35419	4,686,160	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,016.18000	1.01618	1,265,790	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,285.92000	5.28592	4,622,060	17.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,755.54000	5.75554	6,357,000	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,636.93000	2.63693	2,308,710	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			5,658.45000	5.65845	6,254,530	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,696.14000	2.69614	2,362,540	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,707.02000	5.70702	6,305,800	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,666.50000	2.66650	2,335,600	17.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			3,832.00000	3.83200	4,254,150	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			6,633.02000	6.63302	6,107,780	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			3,867.02000	3.86702	4,291,690	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			6,581.24000	6.58124	6,058,520	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			3,901.92000	3.90192	4,329,110	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			6,529.48000	6.52948	6,009,280	17.55	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												3,763,121.46	42	18,451
R2048	On	04/08/2016	Bond Future			9.87207	93.04483	9.97983	92.11464		17.31	13,212,365.86	142	59,571
R2048	On	03/11/2016	Bond Future			9.92489	90.37543	10.03568	89.42871		17.78	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.97287	92.19129	10.08687	91.22644		17.44	0.00	0	0
Total R2048 Future												13,212,365.86	142	59,571
R2048	On	04/08/2016	Bond Future	9.26	Call			584.22000	0.58422	747,960	16.96	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			7,146.89000	7.14689	6,380,440	16.96	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			553.60000	0.55360	710,540	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			7,310.91000	7.31091	6,537,660	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			568.76000	0.56876	729,070	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			7,228.66000	7.22866	6,458,780	16.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			5,600.04000	5.60004	6,198,310	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			2,850.33000	2.85033	2,501,880	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			5,648.52000	5.64852	6,249,570	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			2,818.95000	2.81895	2,473,280	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			5,697.35000	5.69735	6,301,170	17.90	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2,788.07000	2.78807	2,445,170	17.90	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			3,916.40000	3.91640	4,346,790	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			6,734.70000	6.73470	6,200,240	17.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/02/2017	Bond Future	9.77	Call			3,952.32000	3.95232	4,385,280	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			6,682.00000	6.68200	6,150,110	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			3,988.10000	3.98810	4,423,640	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			6,629.32000	6.62932	6,100,010	17.21	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												13,212,365.86	142	59,571
R207	On	04/08/2016	Bond Future			8.63572	96.46432	8.75306	96.13148		4.66	0.00	0	76,765
R207	On	02/02/2017	Bond Future			8.75416	96.63004	8.89300	96.28631		4.22	0.00	0	0
Total R207 Future												0.00	0	76,765
R207	On	04/08/2016	Bond Future	7.99	Call			102.35000	0.10235	144,270	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,292.43000	2.29243	2,001,510	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			105.85000	0.10585	148,900	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,266.84000	2.26684	1,977,050	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			109.44000	0.10944	153,640	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,241.34000	2.24134	1,952,700	4.52	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			1,806.39000	1.80639	2,019,180	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			953.95000	0.95395	823,010	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,344.42000	1.34442	1,524,760	4.21	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,302.44000	1.30244	1,139,050	4.21	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			1,776.30000	1.77630	1,987,200	4.26	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			972.73000	0.97273	839,900	4.26	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			1,791.32000	1.79132	2,003,160	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			963.31000	0.96331	831,420	4.27	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												0.00	0	76,827
R208	On	04/08/2016	Bond Future			8.78401	94.80404	8.89971	94.39217		6.10	15,263,450.44	161	48,645
R208	On	03/11/2016	Bond Future			8.84965	93.20388	8.97268	92.78541		6.00	0.00	0	0
R208	On	02/02/2017	Bond Future			8.90097	95.07663	9.03238	94.65071		5.71	0.00	0	0
Total R208 Future												15,263,450.44	161	48,645
R208	On	04/08/2016	Bond Future	7.99	Call			84.20000	0.08420	120,200	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,383.74000	3.38374	3,007,870	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			87.12000	0.08712	124,150	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,349.62000	3.34962	2,974,780	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			90.25000	0.09025	128,360	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,315.72000	3.31572	2,941,960	5.87	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,698.12000	2.69812	3,002,180	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			665.76000	0.66576	551,350	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,721.99000	2.72199	3,027,280	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			656.63000	0.65663	543,450	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,674.53000	2.67453	2,977,350	6.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.57	Put			675.19000	0.67519	559,540	6.15	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			2,473.88000	2.47388	2,218,910	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,175.05000	1.17505	1,347,250	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			2,453.92000	2.45392	2,200,200	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,188.05000	1.18805	1,361,500	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			2,434.06000	2.43406	2,181,590	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,162.14000	1.16214	1,333,090	5.59	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												15,263,450.44	161	48,645
R209	On	04/08/2016	Bond Future			9.69145	72.26439	9.79913	71.55332		16.35	0.00	0	54,880
R209	On	03/11/2016	Bond Future			9.74061	70.48775	9.85122	69.76409		16.80	0.00	0	0
R209	On	02/02/2017	Bond Future			9.78322	71.90425	9.89689	71.16670		16.55	0.00	0	0
Total R209 Future												0.00	0	54,880
R209	On	04/08/2016	Bond Future	9.24	Call			605.16000	0.60516	770,380	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,422.22000	4.42222	3,876,370	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			620.50000	0.62050	788,870	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,366.51000	4.36651	3,823,810	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			636.03000	0.63603	807,580	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,311.09000	4.31109	3,771,570	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,343.34000	1.34334	1,636,760	16.16	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			2,667.12000	2.66712	2,249,470	16.16	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			1,620.86000	1.62086	1,953,030	16.21	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,275.06000	2.27506	1,896,160	16.21	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			3,862.17000	3.86217	4,400,620	16.59	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			757.60000	0.75760	584,980	16.59	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			5,339.10000	5.33910	5,950,470	16.85	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			383.78000	0.38378	284,080	16.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			884.23000	0.88423	1,103,150	16.07	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,576.89000	3.57689	3,084,740	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,440.94000	4.44094	4,915,310	17.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,925.35000	1.92535	1,676,060	17.01	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			4,479.85000	4.47985	4,956,370	17.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,903.01000	1.90301	1,655,870	17.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,402.32000	4.40232	4,874,520	17.00	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,948.08000	1.94808	1,696,620	17.00	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,793.60000	2.79360	3,114,090	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			5,150.21000	5.15021	4,733,150	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,820.43000	2.82043	3,142,950	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			5,109.35000	5.10935	4,694,320	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,766.91000	2.76691	3,085,390	16.32	0.00	0	0

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	02/02/2017	Bond Future	9.53	Put			5,191.30000	5.19130	4,772,230	16.32	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												0.00	0	71,878
R210	On	04/08/2016	Bond Future			187.60503	187.60503	187.58775	187.58775			0.00	0	2,571
R210	On	03/11/2016	Bond Future			188.90479	188.90479	188.88912	188.88912			0.00	0	0
Total R210 Future												0.00	0	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			6,087.75000	6.08775	6,105,030		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			6,077.75000	6.07775	6,095,030		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			6,067.75000	6.06775	6,085,030		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	188.92	Put			30.88000	0.03088	15,210		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	4,790		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			10.88000	0.01088	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			20.88000	0.02088	5,210		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,571
R211	On	04/08/2016	Bond Future			139.94049	139.94049	139.93127	139.93127			0.00	0	64
R211	On	03/11/2016	Bond Future			142.61264	142.61264	142.60474	142.60474			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,861.27000	2.86127	2,870,490		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			2,851.27000	2.85127	2,860,490		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			2,841.27000	2.84127	2,850,490		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			864.74000	0.86474	872,640		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			854.74000	0.85474	862,640		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			844.74000	0.84474	852,640		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	64
R212	On	04/08/2016	Bond Future			145.94289	145.94289	145.92955	145.92955			0.00	0	4,218
R212	On	03/11/2016	Bond Future			148.72972	148.72972	148.71764	148.71764			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Future												0.00	0	4,218
R212	On	04/08/2016	Bond Future	142.42	Call			3,509.55000	3.50955	3,522,890		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			3,499.55000	3.49955	3,512,890		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			3,489.55000	3.48955	3,502,890		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			607.64000	0.60764	619,720		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			597.64000	0.59764	609,720		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			617.64000	0.61764	629,720		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	4,218
R213	On	04/08/2016	Bond Future			9.61838	82.80651	9.74164	81.99848		14.12	0.00	0	44,353
R213	On	03/11/2016	Bond Future			9.67339	80.83009	9.80039	80.00774		14.46	0.00	0	0
R213	On	02/02/2017	Bond Future			9.72266	82.45412	9.85367	81.61608		14.21	0.00	0	0
Total R213 Future												0.00	0	44,353
R213	On	04/08/2016	Bond Future	9.01	Call			376.77000	0.37677	511,330	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			5,349.42000	5.34942	4,675,950	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			356.41000	0.35641	485,190	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			5,471.12000	5.47112	4,791,870	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			366.32000	0.36632	497,940	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			5,409.96000	5.40996	4,733,550	13.72	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,324.47000	4.32447	4,860,820	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,937.10000	1.93710	1,651,100	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,363.26000	4.36326	4,902,100	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,914.40000	1.91440	1,630,890	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,402.38000	4.40238	4,943,690	14.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,892.11000	1.89211	1,611,070	14.61	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			2,494.41000	2.49441	2,836,470	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			5,450.83000	5.45083	4,954,850	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,519.35000	2.51935	2,863,690	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			5,408.93000	5.40893	4,915,230	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,544.70000	2.54470	2,891,330	13.98	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			5,367.52000	5.36752	4,876,110	13.98	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,353
R214	On	04/08/2016	Bond Future			9.80038	72.41028	9.90803	71.67669		16.97	0.00	0	30,112

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			9.85077	70.48988	9.96132	69.74327		17.48	0.00	0	0
R214	On	02/02/2017	Bond Future			9.89624	71.90613	10.00986	71.14525		17.22	0.00	0	0
Total R214 Future												0.00	0	30,112
R214	On	04/08/2016	Bond Future	8.55	Call			49.84000	0.04984	70,340	16.49	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			10,339.02000	10.33902	9,625,930	16.49	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			481.60000	0.48160	619,880	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			5,251.38000	5.25138	4,656,070	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			494.68000	0.49468	635,870	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			5,127.20000	5.12720	4,537,740	16.62	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			563.97000	0.56397	720,210	16.63	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,883.43000	4.88343	4,306,080	16.63	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			5,189.09000	5.18909	4,596,690	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,547.66000	3.54766	4,070,830	17.23	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			982.54000	0.98254	772,120	17.23	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,520.30000	8.52030	9,224,010	17.85	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			94.35000	0.09435	64,470	17.85	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			508.03000	0.50803	652,160	16.62	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,535.75000	4.53575	5,019,570	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,077.06000	2.07706	1,814,270	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,575.10000	4.57510	5,061,120	17.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,053.49000	2.05349	1,792,900	17.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,496.51000	4.49651	4,978,130	17.77	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,100.85000	2.10085	1,835,860	17.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,975.59000	2.97559	3,312,710	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			5,223.77000	5.22377	4,800,010	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			2,919.74000	2.91974	3,252,680	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			5,308.14000	5.30814	4,880,200	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,947.59000	2.94759	3,282,620	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			5,265.83000	5.26583	4,839,980	16.94	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	43,932
Total for Bond												656,645,130.16	6,110	816,779
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0

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 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/08/2016 GOVI			504.99300	504.99300	501.34500	501.34500			0.00	0	446
GOVI On 03/11/2016 GOVI			514.69900	514.69900	510.98700	510.98700			0.00	0	156
GOVI On 02/02/2017 GOVI			525.03600	525.03600	521.25500	521.25500			0.00	0	0
Total GOVI Future									0.00	0	602
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			196,450.00000	19.64500	159,970,000		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			196,550.00000	19.65500	160,070,000		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	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			196,650.00000	19.66500	160,170,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			348,770.00000	34.87700	385,890,000		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			348,670.00000	34.86700	385,790,000		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			348,570.00000	34.85700	385,690,000		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	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			120,850.00000	12.08500	83,040,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			120,650.00000	12.06500	82,840,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			120,750.00000	12.07500	82,940,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	602
Total for GOVI												0.00	0	602
AL37	On	04/08/2016	Index Future			483.62000	483.62000	481.50800	481.50800			43,525,800.00	9	27
AL37	On	03/11/2016	Index Future			492.91500	492.91500	490.76900	490.76900			0.00	0	0
Total AL37 Future												43,525,800.00	9	27
Total For AL37												43,525,800.00	9	27
AL7T	On	04/08/2016	Index Future			555.70000	555.70000	551.54100	551.54100			0.00	0	11
AL7T	On	03/11/2016	Index Future			566.38100	566.38100	562.14900	562.14900			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			506.38900	506.38900	502.56600	502.56600			0.00	0	717
ALBI	On	03/11/2016	Index Future			516.12200	516.12200	512.23200	512.23200			0.00	0	0
ALBI	On	02/02/2017	Index Future			526.48800	526.48800	522.52500	522.52500			0.00	0	0
Total ALBI Future												0.00	0	717
Total For ALBI												0.00	0	717
IGOV	On	04/08/2016	Index Future			245.94700	245.94700	245.41800	245.41800			0.00	0	1,077
IGOV	On	03/11/2016	Index Future			250.69500	250.69500	250.15800	250.15800			0.00	0	23
IGOV	On	02/02/2017	Index Future			255.74900	255.74900	255.20400	255.20400			0.00	0	0
Total IGOV Future												0.00	0	1,100
Total For IGOV												0.00	0	1,100
ILBI	On	04/08/2016	Index Future			666.90600	666.90600	666.00700	666.00700			0.00	0	156
ILBI	On	03/11/2016	Index Future			679.63600	679.63600	678.72000	678.72000			0.00	0	0
Total ILBI Future												0.00	0	156

Contract Details	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									0.00	0	156
Total for Index									43,525,800.00	9	2,011
JIBAR f On 15/06/2016		Jibar Future	7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR f On 20/07/2016		Jibar Future	7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR f On 17/08/2016		Jibar Future	7.51000	92.49000	7.51000	92.49000			0.00	0	0
JIBAR f On 21/09/2016		Jibar Future	7.64000	92.36000	7.64000	92.36000			0.00	0	0
JIBAR f On 19/10/2016		Jibar Future	7.68000	92.32000	7.68000	92.32000			0.00	0	0
JIBAR f On 16/11/2016		Jibar Future	7.71000	92.29000	7.71000	92.29000			0.00	0	0
JIBAR f On 21/12/2016		Jibar Future	7.84000	92.16000	7.84000	92.16000			0.00	0	0
JIBAR f On 15/03/2017		Jibar Future	8.07000	91.93000	8.07000	91.93000			0.00	0	0
JIBAR f On 21/06/2017		Jibar Future	8.23000	91.77000	8.23000	91.77000			0.00	0	0
JIBAR f On 20/09/2017		Jibar Future	8.32000	91.68000	8.32000	91.68000			0.00	0	0
JIBAR f On 20/12/2017		Jibar Future	8.39000	91.61000	8.39000	91.61000			0.00	0	0
JIBAR f On 20/03/2018		Jibar Future	8.46000	91.54000	8.46000	91.54000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
10Y ST On 17/12/2025		Interest Rate Swap	102.77085	102.77085	103.42918	103.42918			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	100.02693	100.02693	100.70481	100.70481			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	98.92744	98.92744	99.62019	99.62019			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	100.11683	100.11683	100.12628	100.12628			0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.13713	100.13713	100.16106	100.16106			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.88541	99.88541	99.93654	99.93654			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	100.54418	100.54418	100.63637	100.63637			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	100.00841	100.00841	100.12230	100.12230			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.87565	99.87565	100.00890	100.00890			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	100.68977	100.68977	101.04838	101.04838			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	100.19639	100.19639	100.57859	100.57859			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	99.67387	99.67387	100.07884	100.07884			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :									700,170,930.16	6,119	819,392	
AA04 On 22/03/2017 Spot Bond				101.83334		101.80973				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			11.68500	96.32373	11.79000	96.05879				0.00	0	5,110,000,000
Total AA05 SPOT										0.00	0	5,110,000,000
Total For AA05										0.00	0	5,110,000,000
AA06 On 15/04/2021 Spot Bond				101.30159		101.27766				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.53500	97.48283	10.64500	97.05649				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	108.25700	10.00000	108.22900				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				100.37033		100.34316				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				99.44960		99.42194				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.34000	96.06640	10.44500	95.82393				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.91912	100.00000	9.89509				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.54892	10.84000	100.52007				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.28403	100.00000	11.26170				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.89742	11.37000	102.86650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	9.91919	100.00000	9.89516				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.33324	11.81000	88.30530				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.02477	100.00000	10.00048				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.65955	100.00000	13.62646				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	16.56160	100.00000	16.53573				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				101.15133		101.12550				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.47500	101.66777	9.58000	101.55253				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.80000	275.04383	2.80000	274.95389				0.00	0	20,000,000
Total ABCPI3 SPOT										0.00	0	20,000,000
Total For ABCPI3										0.00	0	20,000,000
ABFN07 On 17/03/2018 Spot Bond				100.32585		100.30329				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				100.25957		100.23536				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				99.78428		99.75986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.73451		99.71194				0.00	500,000,000	500,000,000
Total ABFN10 SPOT										0.00	500,000,000	500,000,000
Total For ABFN10										0.00	500,000,000	500,000,000
ABFN11 On 09/04/2017 Spot Bond				101.22116		101.19874				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				101.01933		100.99668				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.65913		100.63365				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.48484		100.45908				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.50337		100.47849				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				99.90040		99.87659				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				100.53357		100.50826				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.28500	99.37800	12.39000	99.13423				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				97.93131		97.78681				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				99.39999		99.25843				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.57319		100.42116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.35500	100.63335	9.46000	100.42387				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				99.22921		99.07858				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.30096		100.16831				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				99.96953		99.83188				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.05248		99.91945				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				96.95553		96.81775				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				93.97508		93.82937				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				95.19203		95.04797				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.68500	137.67223	5.68500	137.61672				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			5.68500	121.33079	5.68500	121.28176				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.18500	104.40005	6.18500	104.35648				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.80000	110.25535	6.80000	110.20766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				88.10607		88.08427				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.13000	183.48292	2.13000	183.42624				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	187.69227	2.17000	187.63409				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	198.01763	1.82000	197.95813				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			8.91625	86.92153	8.97625	86.74080				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.91625	86.92153	8.97625	86.74080				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				102.36669		102.34607				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				101.31607		101.29280				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.67000		100.65000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.64868		101.62561				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				101.27693		101.25197				0.00	840,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN58 SPOT									0.00	840,000,000	0
Total For ABN58									0.00	840,000,000	0
ABN59 On 20/07/2016 Spot Bond				98.94000		98.92000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				98.76000		98.74000			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			2.75000	117.24952	2.75000	117.21130			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			2.52000	171.81667	2.52000	171.76179			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			2.48000	224.12736	2.46000	224.65841			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				97.24000		97.21000			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			10.60000	88.62498	10.71000	88.12720			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				110.21000		110.16000			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				102.52201		102.49850			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				105.30000		105.26000			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				117.60500		117.60500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.54922	9.63000	110.52081				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				109.11000		109.06000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.59500	104.27356	10.71500	103.50001				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			9.91000	89.38815	10.02000	88.98288				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				113.20000		113.52000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				131.22000		132.52000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract 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			11.14000	100.95598	11.26000	100.21632				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				99.11000		99.09000				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				99.88227		99.85835				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				96.11749		96.09627				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.07500	103.49378	9.18000	103.29843				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.38500	97.95955	10.49500	97.53219				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.16000	97.75689	10.27000	97.38784				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			10.61500	96.58183	10.72500	96.09298				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.27500	97.29498	10.26500	97.30265				0.00	0	610,000,000
Total ABS14 SPOT										0.00	0	610,000,000
Total For ABS14										0.00	0	610,000,000
ABS15 On 11/11/2022 Spot Bond			10.61000	96.86203	10.72000	96.34557				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.44000	94.83947	11.56000	94.16033				0.00	0	130,000,000
Total ABS16 SPOT										0.00	0	130,000,000
Total For ABS16										0.00	0	130,000,000
ABS17 On 11/11/2027 Spot Bond			11.44000	95.72790	11.56000	94.97553				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			10.06000	94.17311	10.17000	93.80798			0.00	0	880,000,000
Total ABS6 SPOT									0.00	0	880,000,000
Total For ABS6									0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.39000	86.65767	11.51000	85.99677		8,428,600,000,000.00		740,000,000	4,230,000,000
Total ABS7 SPOT								8,428,600,000,000.00		740,000,000	4,230,000,000
Total For ABS7								8,428,600,000,000.00		740,000,000	4,230,000,000
ABS12 On 07/12/2023 Spot Bond			2.99000	271.78839	2.99000	271.69813			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.15000	138.62425	2.15000	138.58131			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.18500	142.22378	2.18500	142.17958			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01625	100.00000	0.01756			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	25.46241	100.00000	25.40073			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				79.67924		79.60932			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				103.28183		103.14317			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				103.28183		103.14317			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				103.29887		103.15950			0.00	0	0

Contract 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				103.29887		103.15950				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				103.26479		103.12684				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	109.22600	10.00000	109.19700				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				102.04396		102.01790				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				102.09692		102.07016				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				102.11816		102.09113				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				102.07559		102.04911				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				101.98005		101.95483				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			10.42000	100.94217	10.48000	100.62663				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				97.91386		97.89380				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				237.55223		242.14684				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				237.60635		242.20127				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				102.02252		101.99674				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.15368		100.02691				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				103.28664		103.14886				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.40580		103.27184				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.68114		102.65732				0.00	6,048,000	2,862,000
Total ACL143 SPOT										0.00	6,048,000	2,862,000
Total For ACL143										0.00	6,048,000	2,862,000
ACL144 On 20/12/2016 Spot Bond				102.32076		102.29764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond				102.02893		102.00307				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.39816		102.37409				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				101.99084		101.96548				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.91625		101.89187				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.19259	10.23000	102.16489				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				107.00633		107.16643				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.41500	103.00607	10.52000	102.71312				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				101.98436		101.95909				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	126.41545	1.75000	126.37770				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17£ On 20/06/2017 Spot Bond				101.96945		101.94437				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				102.02271		101.99693				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				101.91618		101.89179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				102.12452		102.09816				0.00	0	4,000,000
Total ACL181 SPOT										0.00	0	4,000,000
Total For ACL181										0.00	0	4,000,000
ACL182 On 20/06/2017 Spot Bond				102.68333		102.65996				0.00	0	90,000,000
Total ACL182 SPOT										0.00	0	90,000,000
Total For ACL182										0.00	0	90,000,000
ACL183 On 20/06/2019 Spot Bond				103.70286		103.67670				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				102.37478		102.34992				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				102.01187		101.98623				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				101.94700		101.92222				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				102.03733		102.01136				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				102.06501		102.03868				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				102.07150		102.04508				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				102.07150		102.04508				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				102.19313		102.16513				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				101.98005		101.95483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.17609		102.14831				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.10706		103.08140				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				102.19313		102.16513				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				103.33357		103.23141				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				102.10772		102.08083				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				102.10772		102.08083				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				171.17880		174.51726				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				172.40796		175.77017				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				101.85870		101.83507				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				100.43688		100.41231				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				101.89907		101.87491				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				99.96814		99.94254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				92.68008		92.66437				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.87564		101.85178				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.87352		101.84970				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				102.00338		101.97785				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.73508		100.70809				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				101.13488		101.10843				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.11861		101.09255				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.99483		101.96942				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.96289		101.93789				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				99.94470		99.91942				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.95292		100.92619				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				100.32749		100.29811				0.00	0	0

Contract 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				100.05048		100.02542				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	23.23949	100.00000	23.18319				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	83.82688	100.00000	83.63636				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	19.06493	100.00000	19.01875				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.65388	100.00000	2.64738				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				101.26154		101.23688				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				101.30303		101.27754				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				101.44123		101.41299				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				101.22007		101.19623				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				101.23391		101.20980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				101.57937		101.54839				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				101.51035		101.48075				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				102.07518		102.03431				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				101.86883		101.83208				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	40.42928	100.00000	40.32501				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A:On 15/04/2020 Spot Bond			100.00000	12.00467	100.00000	11.97371				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.20638	100.00000	11.16327				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.12653	100.00000	9.09158				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			9.93500	98.74453	10.04000	98.47465				0.00	0	80,000,000
Total AIR01 SPOT										0.00	0	80,000,000
Total For AIR01										0.00	0	80,000,000
AIR02 On 30/04/2023 Spot Bond			10.69000	105.96288	10.81000	105.34173				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR02 SPOT										0.00	0	300,000,000
Total For AIR02										0.00	0	300,000,000
AIR04 On 29/05/2024 Spot Bond			10.34000	94.42256	10.45000	93.83370				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.75024	100.00000	12.72202				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			10.98000	93.34393	11.10000	92.51814				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			2.77000	175.19088	2.77000	175.13374				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				100.00112		99.97791				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				101.74554		101.72108				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				101.86170		101.83558				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.75388		100.72815				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	43.50100	100.00000	43.39446				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	30.53820	100.00000	30.46422				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	9.01690	100.00000	8.99506				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	9.01690	100.00000	8.99506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.98941	100.00000	2.98783				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.04876	100.00000	0.04870				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				100.18053		100.16044				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				101.76698		101.74454				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				101.91624		101.89186				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				101.89215		101.86034				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				98.56000		98.54000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				115.64278		115.62004				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			2.73000	242.94711	2.71000	243.48966				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.33504		100.30980				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				90.17420		90.12743				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.72788		100.60162				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.74500	216.32575	2.72500	216.83249				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				101.77977		101.75716				0.00	1,000,000,000	1,000,000,000
Total ASN046 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ASN046										0.00	1,000,000,000	1,000,000,000
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.78458		101.76122				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				101.32364		101.30024				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				101.25138		101.22693				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				101.23270		101.20652				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				101.07259		101.04631				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				100.92868		100.90264				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				98.96817		98.96086				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				100.17397		100.14720				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				99.82664		99.80406				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.75780		100.73193				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				101.39584		101.37612				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				86.41088		86.44119				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				101.23777		101.21599				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				102.25868		102.22981				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				101.93726		101.91259				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				99.95255		99.92872				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				101.27582		101.24991				0.00	16,000,000	4,000,000
Total ASN083 SPOT										0.00	16,000,000	4,000,000
Total For ASN083										0.00	16,000,000	4,000,000
ASN08: On 03/09/2020 Spot Bond				100.04065		100.10561				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				101.72044		101.69634				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN088 On 08/10/2018 Spot Bond				101.48628		101.46219				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				101.23267		101.20708				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				100.74940		100.72287				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				100.49085		100.37841				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				60.50491		60.39494				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				100.15558		100.02850				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				101.99070		101.96534				0.00	0	500,000,000
Total ASN112 SPOT										0.00	0	500,000,000
Total For ASN112										0.00	0	500,000,000
ASN112 On 08/03/2021 Spot Bond				92.54714		92.53864				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 03/12/2020 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 ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 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
ASN115 On 21/07/2016 Spot Bond				101.15068		101.03082				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN118 On 27/01/2018 Spot Bond				101.00962		100.98494				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				102.53327		102.50080				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				101.95353		101.92866				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				100.38761		100.36021				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				100.39641		100.36922				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				100.38160		100.35460				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				100.02728		100.09514				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				100.02626		100.09433				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				103.11396		103.08157				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				70.95161		70.79644				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			2.91500	136.97132	2.91500	136.92604				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				99.91852		99.71538				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
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				71.83649		71.81984				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2017 Spot Bond				101.23167		101.20717				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN142 On 20/06/2020 Spot Bond				101.09701		100.96180				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.89635		100.76702				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.89635		100.76702				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 11/11/2016 Spot Bond				101.09119		100.89459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN148 On 31/01/2022 Spot Bond			2.96000	136.65491	2.96000	136.60957				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 04/05/2021 Spot Bond				100.15882		100.12997				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 20/12/2016 Spot Bond			100.00000	71.53097	100.00000	71.37266				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	33.08290	100.00000	33.00275				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	33.17885	100.00000	33.09848				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	32.74707	100.00000	32.66774				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN40U On 10/03/2017 Spot Bond			100.00000	66.59504	100.00000	66.43372				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN43U On 19/09/2016 Spot Bond			100.00000	98.87160	100.00000	98.61141				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN49U On 16/03/2018 Spot Bond			100.00000	31.14401	100.00000	31.06856				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN50U On 29/12/2016 Spot Bond			100.00000	65.26120	100.00000	65.10310				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN55U On 29/06/2016 Spot Bond			100.00000	96.32264	100.00000	96.07375				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.73401	100.00000	2.72738				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	24.14258	100.00000	24.08345				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				99.89183		99.86983				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				101.75445		101.73142				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			9.81000	101.77316	9.91500	101.53357				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				101.52827		101.50487				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				99.78091		99.75852				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				100.40718		100.38384				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.23500	94.29199	11.34500	93.89861				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			10.84500	95.34893	10.95500	94.87775				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.87204	9.30000	101.84687				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				100.37679		100.35215				0.00	0	1,491,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW22 SPOT										0.00	0	1,491,400,000
Total For BAW22										0.00	0	1,491,400,000
BAW23 On 15/10/2017 Spot Bond			100.00000	37.40735	100.00000	37.31574				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				103.10851		103.08407				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.62500	102.17365	9.73000	102.01963				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				102.26868		102.23580				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			12.56687	101.11141	12.61499	101.00988				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	102.20037	11.06000	102.16983				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.90544	101.85976	10.91100	101.82870				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				102.42491		102.39470				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				102.25898		102.22946				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				102.25898		102.22946				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			12.57912	100.85972	12.61273	100.80740				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			12.44500	100.76752	12.50500	100.53904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				102.13267		102.10084				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.37000	99.37247	12.43000	99.13520				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				102.18389		102.15225				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			12.28500	101.41772	12.39000	101.24219				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				102.12723		102.09642				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				102.17410		102.14261				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				102.17410		102.14261				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				98.70347		98.70347				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				102.17445		102.14296				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				99.83427		99.83427				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				102.17445		102.14296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				102.10918		102.07866				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				102.10918		102.07866				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				102.17456		102.14307				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				101.84622		101.81959				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				102.10848		101.93650				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				102.33399		102.30013				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.87358	102.61060	15.88700	102.55961				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.77243	102.44805	14.79525	102.39765				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.78375		102.74321				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.78357		102.74303				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.78366		102.74312				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.87708		102.83515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				102.45568		102.42002				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	67.62443	100.00000	67.49613				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	22.13557	100.00000	22.08135				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	20.14585	100.00000	20.09651				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.43571	100.00000	12.40525				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.44301	100.00000	12.41286				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	15.03537	100.00000	14.99855				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	13.02789	100.00000	12.99599				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	88.34061	100.00000	88.13564				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	84.28991	100.00000	84.10343				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC106L On 03/06/2016 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC107U SPOT										0.00	0	0
Total For BC107U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	86.70938	100.00000	86.43925				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	82.57919	100.00000	82.39278				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.10271		101.07986				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				101.40733		101.38492				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				100.53173		100.50763				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	13.00132	100.00000	12.96983				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	13.00132	100.00000	12.96983				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.10000	193.25940	2.10000	193.19980				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.21000	153.97720	9.33000	151.85524				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.21000	154.52179	9.33000	152.41483				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.59500	90.79804	9.71500	90.00026				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0:On 28/03/2018 Spot Bond			9.03500	98.25958	9.14000	98.06799				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7:On 21/11/2032 Spot Bond			100.00000	8.92324	100.00000	8.90163				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8:On 21/11/2032 Spot Bond			100.00000	7.72192	100.00000	7.70321				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2:On 23/11/2032 Spot Bond			100.00000	7.72192	100.00000	7.70321				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2:On 21/11/2032 Spot Bond			100.00000	8.19200	100.00000	8.17215				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2:On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2:On 21/11/2032 Spot Bond			100.00000	10.96025	100.00000	10.93371				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2:On 21/11/2032 Spot Bond			100.00000	15.13875	100.00000	15.10208				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A:On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A:On 21/07/2016 Spot Bond				101.16132		101.13724				0.00	225,179,200	56,294,800
Total BG22A2 SPOT										0.00	225,179,200	56,294,800
Total For BG22A2										0.00	225,179,200	56,294,800
BG22A:On 21/07/2016 Spot Bond				101.29068		101.26871				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B:On 21/07/2016 Spot Bond				101.24590		101.22003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.31091		101.28367				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.49239		101.46131				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	89.46078	100.00000	89.24205				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.87994		100.85526				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.24355		101.22081				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.89942		100.87419				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				100.95782		100.93095				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				101.03561		101.00656				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	87.50000	100.00000	87.29017				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	87.50000	100.00000	87.29017				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				102.03509		102.01093				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				102.06997		102.04539				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.12500	101.77203	9.23000	101.67071				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				102.17460		102.14877				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				102.36046		102.33238				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	62.92256	100.00000	62.77013				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	62.92256	100.00000	62.77013				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				101.43940		101.40843				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.12000	97.03955	12.23000	96.71308				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				101.01334		100.98300				0.00	600,000,000	300,000,000
Total BGL03 SPOT										0.00	600,000,000	300,000,000
Total For BGL03										0.00	600,000,000	300,000,000
BGL04 On 05/02/2025 Spot Bond			12.01000	97.72217	12.12000	97.38432				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.13500	100.42858	12.24500	100.04603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.05574		100.02801				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			12.64000	99.55889	12.75000	99.07240				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.04851		100.11172				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			12.13500	99.74942	12.24500	99.36262				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				101.03272		100.87921				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.56000	100.68137	12.62500	100.28342				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				104.49493		104.38740				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				102.52658		102.40740				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				100.25979		100.23418				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				101.37018		101.34705				0.00	0	30,000,000
Total BID05 SPOT										0.00	0	30,000,000
Total For BID05										0.00	0	30,000,000
BID06 On 30/06/2019 Spot Bond			9.71500	101.65366	9.82000	101.35895				0.00	0	2,340,000,000
Total BID06 SPOT										0.00	0	2,340,000,000
Total For BID06										0.00	0	2,340,000,000
BLG1A1 On 21/11/2032 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 BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.23799		101.20978				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				99.73884		99.70938				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				103.40476		103.37319				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.98572		100.88545				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.77964		100.67035				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				100.49443		100.38608				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.34502		100.23631				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC108 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC109 On 07/06/2016 Spot Bond				100.00000	0.00000	99.91956				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BTC110 On 23/06/2016 Spot Bond				99.68789		99.58386				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				101.67113		101.55963				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				99.45991		99.35605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC11€ On 04/10/2016 Spot Bond				101.50752		101.39691				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC11€ On 18/07/2016 Spot Bond				99.17360		99.07030				0.00	0	0
Total BTC116 SPOT										0.00	0	0
Total For BTC116										0.00	0	0
BTC117 On 19/07/2016 Spot Bond				99.14514		99.04089				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC11€ On 19/10/2016 Spot Bond				101.06803		100.95759				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC11€ On 05/08/2016 Spot Bond				98.78496		98.68021				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC12 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC120 SPOT										0.00	0	0
Total For BTC120										0.00	0	0
BTC12 On 07/06/2016 Spot Bond				100.00000	0.00000	99.91755				0.00	0	0
Total BTC121 SPOT										0.00	0	0
Total For BTC121										0.00	0	0
BTC12 On 05/08/2016 Spot Bond				98.78445		98.67966				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC12 On 11/08/2016 Spot Bond				98.23024		98.20961				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				96.18020		96.14396				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				100.28178		100.17321				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC12 On 22/08/2016 Spot Bond				98.42784		98.32302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC128 On 25/08/2016 Spot Bond				99.75344		99.65071				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC129 On 29/08/2016 Spot Bond				98.20154		98.11272				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC130 On 05/09/2016 Spot Bond				98.20154	100.00000	80.21978				0.00	19,900,000,000	18,900,000,000
Total BTC131 SPOT										0.00	19,900,000,000	18,900,000,000
Total For BTC131										0.00	19,900,000,000	18,900,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	95.42034	100.00000	95.17377				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				101.77463		101.74975				0.00	30,000,000	15,000,000
Total BWZ18B SPOT										0.00	30,000,000	15,000,000
Total For BWZ18B										0.00	30,000,000	15,000,000
BWZ20 On 27/03/2020 Spot Bond				101.83261		101.80690				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				99.79414		99.77080				0.00	8,000,000,000	4,000,000,000
Total BWZJ17 SPOT										0.00	8,000,000,000	4,000,000,000
Total For BWZJ17										0.00	8,000,000,000	4,000,000,000
BWZJ18 On 19/11/2018 Spot Bond				100.50653		100.48001				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	26.26078	100.00000	26.19646				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			10.32500	102.77627	10.43000	102.70639				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				103.79611		103.77158				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			15.98500	94.31831	16.09000	94.09773				0.00	0	0

Contract 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				102.86346		102.83081				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			13.78500	99.19850	13.89000	98.94256				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			9.82500	100.18848	9.93000	100.06990				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.91926		97.88605				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			13.78500	96.29610	13.89000	96.00746				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				97.50036		97.47110				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			11.53500	91.40391	11.64500	91.05795				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				100.56865		100.54044				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				100.98613		100.95839				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				100.86740		100.84043				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			11.13500	100.88162	11.24500	100.44522				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.11500	112.73540	11.23500	112.10207				0.00	0	140,000,000

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 CCT01 SPOT										0.00	0	140,000,000
Total For CCT01										0.00	0	140,000,000
CCT02 On 12/06/2024 Spot Bond			11.17000	102.19259	11.29000	101.53055				0.00	0	520,000,000
Total CCT02 SPOT										0.00	0	520,000,000
Total For CCT02										0.00	0	520,000,000
CCT03 On 15/03/2025 Spot Bond			11.19000	102.37508	11.31000	101.68835				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				99.99982		99.96710				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				102.44328		102.41920				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.53087		103.49948				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	109.22580	10.00000	109.19740				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				101.70013		101.66949				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				102.27824		102.24906				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				101.33318		101.30278				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	22.82958	100.00000	22.77427				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	28.62361	100.00000	28.55427				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	25.29675	100.00000	25.23480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.84167		101.80948				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.73343		100.70838				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				100.93526		100.90342				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				101.01545		100.98090				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.89324		101.86591				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.95861		101.93031				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				102.03386		102.00445				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				100.25743		100.22701				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				100.27534		100.24291				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	8.69719	100.00000	8.67003				0.00	0	8,500,000,000
Total CIG09U SPOT										0.00	0	8,500,000,000
Total For CIG09U										0.00	0	8,500,000,000
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				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 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	104.40233	10.11000	104.37405				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				101.53053		101.50649				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	131.09774	2.76000	131.05497				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				103.29780		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	131.04866	3.14000	131.00461				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.18489	8.25000	102.16222				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.88500	131.93834	2.88500	131.89496				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	130.36389	2.40000	130.32267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				102.73375		102.69865				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			9.25500	100.90818	9.34000	100.85342				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21(On 20/10/2016 Spot Bond				101.23837		101.21322				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				101.23837		101.21322				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.30500	100.87648	9.39000	100.82098				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.30500	100.87648	9.39000	100.82098				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			9.35500	99.65269	9.44000	99.58692				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				102.06526		102.03892				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				102.24842		102.21969				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700				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	109.22600	10.00000	109.19700				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				100.56268		100.53723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.38574		100.35848				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	93.49019	13.50000	93.45664				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.67102	9.35000	102.64525				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				102.10916		102.08553				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.96363		101.93954				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				102.14750		102.12400				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				102.14750		102.12400				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.14750		102.12400				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.93503		101.91067				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.21500	100.56569	10.32000	100.29036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				101.30366		101.27896				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				103.98604		103.96051				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				102.12368		102.09930				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.93749		101.91283				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				102.09439		102.06994				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.39345		100.36741				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.39882		100.36873				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				102.19759		102.17345				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.44837		100.42600				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.91393		100.88816				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				100.45934		100.43221				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				102.08594		102.05824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.98765		101.95972				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				103.30637		103.28186				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	109.22600	10.00000	109.19700				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				101.84257		101.81481				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				101.96829		101.94064				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				101.89451		101.86664				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				102.18666		102.15873				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				101.87009		101.84232				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				102.18810		102.16106				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.94907		101.92132				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				181.38805		183.41655				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.86450		102.83785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				182.47378		184.18974				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				180.50908		182.58174				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				181.76934		183.65303				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.63813		100.60938				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			11.88000	90.31123	11.99000	89.83191				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			12.40000	91.64710	12.51000	91.15811				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				101.87282		101.84618				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				102.21857		102.19022				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				100.62577		100.59756				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				101.13095		101.10520				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				101.00666		100.97843				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.91737	8.80500	100.89373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				101.14049		101.11452				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				102.05893		102.03268				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				102.09088		102.06422				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				102.21423		102.18595				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				102.10792		102.08104				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				102.27832		102.24920				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				101.87282		101.84618				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				156.37816		158.20873				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				101.07719		101.05080				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				102.52732		102.49493				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				101.88235		101.85557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				102.36320		102.33296				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				101.87352		101.84970				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				102.15457		102.12706				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				101.06832		101.04215				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				101.83469		101.80860				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				101.01159		100.98681				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				100.22580		100.19889				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				100.93852		100.91220				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.12499		101.09938				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				101.82672		101.80351				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			11.06000	99.64252	11.17000	99.06057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.97038		101.94528				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				100.99133		100.96055				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			13.20000	101.72049	13.31000	101.16517				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				101.02678		100.99491				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			13.23000	101.93863	13.34000	101.41255				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	108.87142	10.02000	108.84217				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				101.02678		100.99491				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				101.15942		101.13240				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				83.59882		83.61800				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.94373		101.91898				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				101.97993		101.95471				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				101.98010		101.95488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.94336		101.91569				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.53500	99.70435	10.64500	99.27812				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				101.66155		101.53967				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				102.16117		102.13359				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	100.04709	10.98000	100.01803				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	102.35517	11.00000	102.32538				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				102.19268		102.16467				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				101.14354		101.11928				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			12.99000	97.81030	13.10000	97.24832				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				102.38009		102.34963				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				101.97980		101.95458				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				101.22314		101.19461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				102.09718		102.07043				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.64313		101.61916				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				101.89494		101.87083				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				87.74240		87.25017				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				101.99057		101.96521				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				100.14696		100.02123				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				102.13984		102.11253				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				103.28169		103.24701				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.60598		100.57863				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				100.60289		100.57567				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				101.99047		101.96511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.21399		102.18570				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				101.75841		101.73343				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.75841		101.73343				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				100.49849		100.46586				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.78832		101.76560				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				84.36384		82.75668				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				102.00111		101.97561				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.84921		100.75106				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.50988		101.48027				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				102.19274		102.16473				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				102.20338		102.17523				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.51678		101.48703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				102.17145		102.14372				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				102.57577		102.54274				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				102.27788		102.24875				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				101.60640		101.57486				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.31607	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				102.24888		102.21969				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				102.38433		102.35381				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	44.77213	7.01000	44.73071				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				102.40561		102.37481				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				101.50590		101.47070				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				103.18187		103.14085				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				102.93739		102.89960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				103.18187		103.14085				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				105.86745		105.83383				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				102.86297		102.82615				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				102.25693		102.22809				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				100.62551		100.59729				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				102.83107		102.79468				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				101.97756		101.64766				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				103.23658		103.02163				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				103.40502		103.36104				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				103.53249		103.48683				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				102.68843		102.35623				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				101.72026		101.69584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				102.18213		102.15426				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				102.07086		101.93434				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				101.85359		101.81398				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				100.97578		100.94825				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				103.24167		102.90683				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				104.86576		104.81483				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				100.68513		100.58056				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				100.73821		100.62549				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				100.44592		100.41644				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			11.20500	100.97276	11.31500	100.53229				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 18/04/2028 Spot Bond				173.99240		172.20981				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.59500	90.79804	9.71500	90.00026				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.21000	153.97720	9.33000	151.85524				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.21000	154.52179	9.33000	152.41483				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				101.52599		101.49989				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.62539		101.60008				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				102.08652		102.05991				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.96727		101.94222				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.99076		101.96540				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.53397		101.50773				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				102.01206		101.98642				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				101.13095		101.10520				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.85444		101.83086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.93748		101.91282				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.92683		101.90231				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.93742		101.91276				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				102.01176		101.98612				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.36199		100.33244				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				101.46723		101.44020				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			9.43500	103.28130	9.52000	103.23180				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			9.63000	98.95446	9.73500	98.74412				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.58500	107.96128	10.69500	107.37128				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			10.74500	102.34978	10.85500	101.91717				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.84000	96.50026	10.95000	95.90913				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.12500	92.15810	11.23500	91.64787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.94000	90.93277	12.06000	90.21734				0.00	0	380,000,000
Total COT02 SPOT										0.00	0	380,000,000
Total For COT02										0.00	0	380,000,000
COT03 On 05/06/2028 Spot Bond			11.94000	84.47458	12.06000	83.78327				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.22706		100.19999				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.72445	100.00000	11.69604				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.33942		100.31357				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				101.86049		101.83644				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				100.29699		100.27017				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	11.77178	100.00000	11.74327				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	17.55818	100.00000	17.51565				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	84.24868	100.00000	84.05936				0.00	0	0
Total CPL041U SPOT										0.00	0	0
Total For CPL041U										0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	22.35862	100.00000	22.30386				0.00	0	0
Total CPL051U SPOT										0.00	0	0
Total For CPL051U										0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	20.76173	100.00000	20.71143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.51000	95.22125	12.62000	94.54466				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	23.25952	100.00000	23.20317				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	16.69603	100.00000	16.65558				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	23.84589	100.00000	23.78811				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			8.65000	99.13810	8.75500	98.98972				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.46075		100.43652				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				100.81191		100.78829				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				103.16438		103.04452				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				100.26973		100.15717				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				100.01440		100.08503				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				99.97743		99.95476				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				101.48986		101.46440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.86924		100.84472			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				100.81668		100.70216			0.00	0	0
Total DLTC13 SPOT									0.00	0	0
Total For DLTC13									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	41.53254	100.00000	41.45032			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.52300		102.49067			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.69481		101.65606			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				102.22507		102.19665			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				62.67594		62.38935			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.27500	94.96482	10.38500	99.03029			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.15500	99.84385	8.24000	99.81972			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.11000	101.16125	10.22000	100.80809		66,726,000,000.00	6,600,000	43,700,000	
Total DV22 SPOT								66,726,000,000.00	6,600,000	43,700,000	
Total For DV22								66,726,000,000.00	6,600,000	43,700,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	17.03799	100.00000	17.00007		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.55000	100.16981	10.66000	99.63142			69,630,000,000.00	6,600,000	300,200,000
Total DV23 SPOT									69,630,000,000.00	6,600,000	300,200,000
Total For DV23									69,630,000,000.00	6,600,000	300,200,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.93824	100.00000	12.90945			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.47000	98.87263	10.58000	98.29029			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.92760	9.69000	102.90084			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.38000	94.55842	11.50000	93.78764			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	103.05030	10.10000	103.02241			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 11/06/2016 Spot Bond				99.89432		99.87284			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01 On 25/06/2016 Spot Bond				101.62621		101.60518			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.33915		100.31502			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				99.81244		99.79113			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				100.32404		100.21579			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				100.15468		100.04561			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC021 On 24/02/2017 Spot Bond				100.34754		100.32285				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				102.30089		102.18229				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC021 On 16/09/2016 Spot Bond				99.80169		101.67609				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC022 On 16/03/2017 Spot Bond				99.79605		101.72432				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC023 On 16/03/2017 Spot Bond				101.92644		101.80897				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.48368		100.46004				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				99.56177		101.60265				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				101.27327		101.25019				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				100.19548		100.16892				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.18000	119.34512	9.29000	118.90967				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	20.94724	100.00000	20.90062				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			10.18000	100.60099	10.29000	100.24034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.33500	99.75348	10.44500	99.26548				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			10.59000	98.96155	10.70000	98.37544				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			2.98000	104.59406	2.96000	104.82003				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				101.44234		101.40692				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				100.97558		100.85534				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				101.16641		101.13781				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	18.17602	100.00000	18.13150				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			2.40000	105.90652	2.42500	105.44417				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	108.52379	2.25000	108.48987				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			2.25500	129.69777	2.25500	129.65732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.24000	117.36483	2.24000	117.32826				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			2.24000	117.98669	2.24000	117.94986				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			2.33000	108.14609	2.31000	108.38808				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.38000	106.33751	2.40500	105.88952				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	108.52379	2.25000	108.48987				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.50500	103.98321	10.61500	103.59232				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.40500	103.71770	10.51500	103.28193				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			10.99000	96.05349	11.11000	95.42483				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.22000	92.23044	11.28500	91.95820				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			11.48500	98.03234	11.55000	97.62084				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			11.14000	101.81752	11.21000	101.56577				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				100.22362		100.19696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 12/09/2016 Spot Bond				99.88951		99.86706				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF003 On 06/11/2017 Spot Bond				100.81830		100.79283				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.79152		100.76686				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.48824		100.46264				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.14836		100.02239				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	13.65160	100.00000	13.61853				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	5.59169	100.00000	5.57815				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC01 On 22/08/2016 Spot Bond				100.36240		100.24823				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/11/2016 Spot Bond				100.81963		100.79579				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond				100.35054		100.24009				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				102.38185		102.27055				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC23 On 22/02/2017 Spot Bond				100.37823		100.35313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 04/11/2016 Spot Bond				100.77226		100.66091				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				98.51690		98.48163				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				97.55432		97.52405				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			13.28500	94.05742	13.39000	93.86606				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				99.41727		99.39124				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.20933		99.17594				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				100.55798		100.53145				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				100.55787		100.43007				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				100.58749		100.55960				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				100.61591		100.47480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	109.22600	10.00000	109.19700				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				100.53750		100.51192				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.51618		100.49157				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				100.53096		100.50568				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				100.51677		100.49213				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				100.51085		100.48648				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				100.53747		100.51189				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				100.55748		100.53097				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				100.53460		100.41213				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			8.88500	101.83394	8.99000	101.63181			1,988,614,933,500.00		223,817,100	41,317,500,000

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 ES18 SPOT									1,988,614,933,500.00	223,817,100	41,317,500,000
Total For ES18									1,988,614,933,500.00	223,817,100	41,317,500,000
ES18/R On 20/04/2018 Spot Bond			9.25000	101.21796	9.25000	101.19296			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			9.72000	105.03117	9.83000	104.47215			920,507,328,000.00	94,702,400	5,018,948,200
Total ES23 SPOT									920,507,328,000.00	94,702,400	5,018,948,200
Total For ES23									920,507,328,000.00	94,702,400	5,018,948,200
ES23/R On 25/01/2023 Spot Bond			10.00000	103.68534	10.00000	103.65754			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.07000	87.77239	10.19000	87.08280			885,443,016,000.00	87,928,800	12,380,554,600
Total ES26 SPOT									885,443,016,000.00	87,928,800	12,380,554,600
Total For ES26									885,443,016,000.00	87,928,800	12,380,554,600
ES33 On 15/09/2033 Spot Bond			10.62500	77.21810	10.73000	76.53499			793,983,937,500.00	74,727,900	129,350,269,800
Total ES33 SPOT									793,983,937,500.00	74,727,900	129,350,269,800
Total For ES33									793,983,937,500.00	74,727,900	129,350,269,800
ES42 On 25/04/2042 Spot Bond			10.76500	81.35617	10.87000	80.58373			137,421,684,000.00	12,765,600	31,320,210,200
Total ES42 SPOT									137,421,684,000.00	12,765,600	31,320,210,200
Total For ES42									137,421,684,000.00	12,765,600	31,320,210,200
EXX01 On 19/05/2017 Spot Bond				99.92102		99.89326			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				98.14197		98.11530			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.72615		101.70197			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.39987		100.37343			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.22706		100.19999			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				100.33942		100.31357			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.29699		100.27017				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				100.20277		100.17531				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.37273		100.34786				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				101.40730		101.38489				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.04246		100.02129				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				102.66860		102.55741				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	78.25702	100.00000	78.05054		260,000,000,000,000.00		12,600,000,000	12,600,000,000	
Total FIFC29 SPOT								260,000,000,000,000.00		12,600,000,000	12,600,000,000	
Total For FIFC29								260,000,000,000,000.00		12,600,000,000	12,600,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.16204	100.00000	0.16165				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	0.16204	100.00000	0.16165				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.33702	100.00000	11.30955				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	11.03666	100.00000	11.00992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.98847		101.96486			0.00	768,000,000	73,000,000
Total FR2A4A SPOT									0.00	768,000,000	73,000,000
Total For FR2A4A									0.00	768,000,000	73,000,000
FR2A4I On 15/09/2023 Spot Bond				101.82009		101.79326			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				102.19765		102.17154			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				102.33709		102.30930			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.38500	99.83144	10.49000	99.58098			0.00	0	30,000,000
Total FRB05 SPOT									0.00	0	30,000,000
Total For FRB05									0.00	0	30,000,000
FRB08 On 10/06/2016 Spot Bond				99.95918		99.93857			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				99.95910		99.93849			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				101.13068		101.10493			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				101.11878		101.09372			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				100.03065		99.90323			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				100.16026		100.03248			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.23500	95.54269	11.34500	95.11591			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.26802		101.23945			0.00	580,000,000	290,000,000
Total FRB15 SPOT									0.00	580,000,000	290,000,000
Total For FRB15									0.00	580,000,000	290,000,000
FRB16 On 08/07/2025 Spot Bond				101.64016		101.61097			0.00	280,000,000	140,000,000
Total FRB16 SPOT									0.00	280,000,000	140,000,000
Total For FRB16									0.00	280,000,000	140,000,000
FRB17 On 08/01/2027 Spot Bond				101.82544		101.79569			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				101.72946		101.69862			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.43500	101.49558	12.54500	101.07162			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				101.67190		101.64101			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.08500	107.53850	11.19000	107.27724			0.00	0	10,000,000
Total FRBC21 SPOT									0.00	0	10,000,000
Total For FRBC21									0.00	0	10,000,000
FRBC2 On 21/12/2018 Spot Bond				103.07509		103.04727			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			2.18500	142.22378	2.18500	142.17958		131,100,000,000.00		60,000,000	60,000,000
Total FRBI22 SPOT								131,100,000,000.00		60,000,000	60,000,000
Total For FRBI22								131,100,000,000.00		60,000,000	60,000,000
FRBI23 On 07/12/2023 Spot Bond			2.59000	278.69581	2.59000	278.60626			0.00	0	70,000,000
Total FRBI23 SPOT									0.00	0	70,000,000
Total For FRBI23									0.00	0	70,000,000
FRBI25 On 31/01/2025 Spot Bond			2.46500	119.88592	2.46500	119.84776			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			3.09000	162.26497	3.09000	162.21064			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
Total FRBI28 SPOT										0.00	0	10,000,000
Total For FRBI28										0.00	0	10,000,000
FRBI33 On 07/12/2033 Spot Bond			3.24000	202.61599	3.22000	203.08032				0.00	0	30,000,000
Total FRBI33 SPOT										0.00	0	30,000,000
Total For FRBI33										0.00	0	30,000,000
FRBI46 On 31/03/2046 Spot Bond			3.74000	91.10890	3.78000	90.37464				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			7.30300	72.43627	7.30400	72.41837				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01 On 28/10/2024 Spot Bond			9.29400	46.58812	9.29400	46.57725				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ01 On 10/12/2024 Spot Bond			9.54000	45.17366	9.54000	45.16256				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	62.92256	100.00000	62.77013				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	25.31194	100.00000	25.23205				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	32.00836	100.00000	31.85003				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				100.05749		100.11886				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				102.29962		102.27022				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				102.02271		101.99694				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				102.19739		102.16933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				102.19313		102.16513				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				102.10154		102.07473				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				102.35286		102.32276				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 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
FRC123 On 20/06/2017 Spot Bond				102.16118		102.13359				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				102.28243		102.25326				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				102.75707		102.72165				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				102.68260		102.64816				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	46.76040	100.09221	46.64703				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				101.98428		101.95901				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				103.91864		106.80104				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				102.15467		102.12717				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				102.17601		102.14823				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				102.00774		101.98216				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				102.06526		102.03892				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				102.62947		102.59574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				102.03330		102.00739				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	72.07966	13.22500	72.05418				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				101.93116		101.90658				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				101.93329		101.90869				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				102.70435		102.66964				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				101.93708		101.91142				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			3.69500	108.96403	3.69500	108.92573				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				102.08662		102.06001				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				102.08662		102.06001				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				100.43418		100.40558				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				101.87282		101.84618				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				102.08662		102.06001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174: On 20/09/2018 Spot Bond				101.98002		101.95480				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176: On 20/09/2018 Spot Bond				101.93955		101.91486				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177: On 06/08/2023 Spot Bond				100.98246		100.95195				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				102.22892		102.20044				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond				80.21170		80.21170				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 26/01/2021 Spot Bond				101.23011		101.20141				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182: On 20/12/2018 Spot Bond				102.52306		102.49073				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184: On 20/12/2018 Spot Bond				102.52093		102.48863				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				102.06540		102.03907				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				102.06540		102.03907				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				101.56123		101.53751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.63567		101.61078			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				102.16730		102.13963			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.30309		101.27760			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.30309		101.27760			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.86718		100.84021			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.77921	8.75000	100.66075			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				102.03123		102.00534			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.66811	100.00000	12.63742			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.71778	100.00000	11.68939			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond				97.80439		97.77736			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	15.16613	100.00000	15.12938			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				102.12916		102.10199				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	42.90689	100.00000	42.80181				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.77004		100.74377				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	10.08057	100.00000	10.05616				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	41.59798	100.00000	41.49720				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.77000		100.74373				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	41.57619	100.00000	41.47546				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.76839		100.74217				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.73519		100.71009				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.90177		100.87556				0.00	0	20,000,000
Total FRC219 SPOT										0.00	0	20,000,000
Total For FRC219										0.00	0	20,000,000
FRC22(On 04/11/2017 Spot Bond				100.85442		100.82957				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			2.99500	136.40940	2.99500	136.36401				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

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 10/11/2016 Spot Bond				100.69955		100.67476				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				100.69173		100.66721				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				100.69173		100.66721				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				100.48795		100.46068				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				99.95626		99.93428				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				101.90072		101.87781				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				102.01592		101.98720				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				102.16078		102.13319				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				101.72631		101.70213				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				101.26943		101.24610				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.85500	130.53331	3.85500	130.48685				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				103.03732		102.99821				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

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 26/01/2021 Spot Bond				101.57066		101.53393				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				87.56900		87.66462				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				91.49061		91.61372				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				88.22026		88.31630				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				93.38526		93.50706				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				95.64566		12.42832				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				86.63455		86.73149				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				86.28105		86.37769				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				102.70476		102.65011				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				93.12993		93.21830				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				102.67994		102.62583				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.15666		102.11328				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC247 On 08/02/2020 Spot Bond				88.93902		89.03191			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC248 On 08/02/2020 Spot Bond				75.25184		75.34263			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC249 On 19/10/2020 Spot Bond				92.33995		92.45700			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				80.82912		80.94387			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				99.95006		99.92503			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				101.07830		101.05188			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			3.52500	132.75293	3.52500	132.70686			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				102.18449		102.15659			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			3.57500	132.41385	3.57500	132.36771			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			3.55500	132.54936	3.55500	132.50324			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.61000	138.22187	2.61000	138.17733			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74 On 20/09/2016 Spot Bond			2.68000	151.63890	2.68000	151.58970			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				101.19130		101.16209			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				101.93744		101.91278			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				102.17175		102.14403			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				102.48687		102.45501			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				102.40598		102.37518			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				102.11443		102.08746			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				102.11230		102.08536			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				101.29966		101.26691			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	18.13788	100.00000	18.09395			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	44.98089	100.00000	44.87192			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	85.78089	100.00000	85.58140			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD13U On 31/12/2019 Spot Bond			100.00000	14.51863	100.00000	14.48307			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				101.99664		101.97468			0.00	0	2,080,000,000
Total FRJ17 SPOT									0.00	0	2,080,000,000
Total For FRJ17									0.00	0	2,080,000,000
FRJ18 On 21/02/2018 Spot Bond				101.05028		101.02511			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				101.25277		101.23001			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.30024		100.27932			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				100.44713		100.42677			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				100.60420		100.57806			0.00	280,000,000	330,000,000
Total FRJ25 SPOT									0.00	280,000,000	330,000,000
Total For FRJ25									0.00	280,000,000	330,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	3.25394	100.00000	3.24769			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	3.25394	100.00000	3.24769			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.12300	113.25680	2.18800	111.22739			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.50000	119.30525	2.52500	118.76775			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				101.12595		101.10261			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond			10.38000	101.30344	10.38000	101.16095			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	101.30344	10.38000	101.16095			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			2.64000	116.54021	2.66500	116.01700			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			2.68000	218.20855	2.66000	218.72115			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			2.61000	117.12619	2.63500	116.59996			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			2.71000	217.33712	2.69000	217.84700			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				92.06071		92.04076			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			2.95000	115.43838	2.95000	115.40012			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			2.80500	113.37961	2.83000	112.87272			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			2.80500	113.37961	2.83000	112.87272			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			2.83000	213.89321	2.81000	214.39241			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.88000	212.47779	2.86000	212.97260			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.48000	104.83429	2.48000	104.80088			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.91000	211.63400	2.89000	212.12620			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.08000	108.33853	3.10500	107.85761			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.13000	161.61796	3.13000	161.56367			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.53000	100.66308	3.55500	100.22158			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.12000	161.77945	3.12000	161.72514			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				101.08055					0.00	0	0
FRS130 On 11/08/2016 Spot Bond			100.00000	88.49888	100.00000	88.29307			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.18000	160.81338	3.18000	160.75914			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.42000	197.89460	3.40000	198.34443			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				82.24856		83.68074			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.46000	101.81240	3.48500	101.36502			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.43000	102.30989	3.45500	101.85994			0.00	0	0
Total FRS135 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 FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.24000	105.53041	3.26500	105.06393				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.99000	163.89560	2.99000	163.84116				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.19000	203.95183	3.17000	204.42028				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.66264		100.63997				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				101.77299		101.75158				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				105.14034		105.03795				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.12000	161.77945	3.12000	161.72514				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.12000	161.77945	3.12000	161.72514				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.41000	157.17135	3.41000	157.11737				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.25000	112.78046	3.25000	112.74216				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.69500	138.53041	2.69500	138.48545				0.00	0	0
Total FRS147 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 FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				76.91200		76.28100				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.47000	156.23697	3.47000	156.18307				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.51000	155.61762	3.51000	155.56376				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.22000	113.04313	3.22000	113.00483				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.48000	156.08188	3.48000	156.02796				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 07/12/2023 Spot Bond			2.35000	282.94001	2.35000	282.85093				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.24000	284.91080	2.24000	284.82195				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.96000	272.29935	2.96000	272.20915				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.65500	138.81607	2.65500	138.77116				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				101.02306		100.99805				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS49 On 31/01/2022 Spot Bond			2.18500	142.22378	2.18500	142.17958				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS51 On 19/07/2016 Spot Bond				101.29049		101.26474				0.00	9,096,000,000	2,274,000,000
Total FRS56 SPOT										0.00	9,096,000,000	2,274,000,000

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 FRS56										0.00	9,096,000,000	2,274,000,000
FRS59 On 07/10/2016 Spot Bond				101.54223		101.51762				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				100.88272		100.85706				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			2.48000	116.36648	2.50500	115.76514				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	55.57191	104.97509	55.43132				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	48.11220	101.07593	47.99452				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	45.14677	100.44759	45.03695				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	49.72940	100.76967	49.60811				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			2.20000	123.74679	2.18000	124.19986				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			2.41000	120.40234	2.41000	120.36419				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.25082		99.24535				0.00	0	0
Total FRS86 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 FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.44000	120.12035	2.44000	120.08219			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				100.24772		100.21837			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.44000	281.33954	2.44000	281.25028			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				100.74164		100.71632			0.00	474,000,000	118,500,000
Total FRS94 SPOT									0.00	474,000,000	118,500,000
Total For FRS94									0.00	474,000,000	118,500,000
FRS96 On 24/08/2018 Spot Bond				100.30187		100.27465			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			7.36500	101.96315	7.43000	101.92520			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			8.67500	101.73481	8.78000	101.58745			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			8.93500	104.16875	9.04000	103.96509			0.00	0	30,000,000
Total FRX18 SPOT									0.00	0	30,000,000
Total For FRX18									0.00	0	30,000,000
FRX19 On 15/11/2019 Spot Bond			9.56000	98.96773	9.66000	98.65868			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.86500	97.75888	9.97500	97.36363			0.00	0	180,000,000
Total FRX20 SPOT									0.00	0	180,000,000
Total For FRX20									0.00	0	180,000,000
FRX23 On 28/02/2023 Spot Bond			10.64000	88.45263	10.75000	87.95600		5,320,000,000,000.00		500,000,000	250,000,000
Total FRX23 SPOT								5,320,000,000,000.00		500,000,000	250,000,000

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 FRX23									5,320,000,000,000.00	500,000,000	250,000,000
FRX24 On 10/12/2024 Spot Bond			10.76000	99.88798	10.86000	99.31324			645,600,000,000.00	60,000,000	30,000,000
Total FRX24 SPOT									645,600,000,000.00	60,000,000	30,000,000
Total For FRX24									645,600,000,000.00	60,000,000	30,000,000
FRX26 On 01/10/2026 Spot Bond			11.16000	91.71322	11.27000	91.07111			17,632,800,000,000.00	1,580,000,000	1,300,000,000
Total FRX26 SPOT									17,632,800,000,000.00	1,580,000,000	1,300,000,000
Total For FRX26									17,632,800,000,000.00	1,580,000,000	1,300,000,000
FRX30 On 31/01/2030 Spot Bond			11.31000	92.70826	11.42500	91.95740			12,667,200,000,000.00	1,120,000,000	560,000,000
Total FRX30 SPOT									12,667,200,000,000.00	1,120,000,000	560,000,000
Total For FRX30									12,667,200,000,000.00	1,120,000,000	560,000,000
FRX31 On 21/02/2031 Spot Bond			11.52000	88.63004	11.64000	87.85744			26,956,800,000,000.00	2,340,000,000	1,190,000,000
Total FRX31 SPOT									26,956,800,000,000.00	2,340,000,000	1,190,000,000
Total For FRX31									26,956,800,000,000.00	2,340,000,000	1,190,000,000
FRX45 On 14/04/2045 Spot Bond			11.21500	73.74322	11.32000	73.05218			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.75635		101.73405			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.77766		101.75509			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				101.83089		101.80762			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				101.91611		101.89173			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.98002		101.95480			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				102.25689		102.22805			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				100.43579		100.41128			0.00	0	0
Total FS2A3 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 FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.33032		100.30559				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				100.44958		100.42433				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				100.46489		100.43883				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				100.47764		100.45091				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				100.53365		100.50395				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	3.68438	100.00000	3.67545				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	0.61814	100.00000	0.61664				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	25.46241	100.00000	25.40073				0.00	0	0
Total FS4A1U 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 FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	4.27188	100.00000	4.26153				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	0.71670	100.00000	0.71497				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	10.12268	100.00000	10.09073				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	1.80162	100.00000	1.79593				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	0.32065	100.00000	0.31964				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	1.62514	100.00000	1.62116				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.80162	100.00000	1.79593				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	1.80162	100.00000	1.79593				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	1.80162	100.00000	1.79593				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.80162	100.00000	1.79593				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				101.40859		101.38265				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.21500	100.90288	10.32000	100.79268				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				100.33173		100.30643				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				100.34116		100.31518				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				100.34491		100.31866				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				100.36925		100.34125				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				100.39915		100.36900				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				100.41781		100.38631				0.00	0	0
Total GH31D 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 GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.27603		100.16986				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	12.61643	100.00000	11.57164				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	37.76535	100.00000	31.62210				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	15.66468	100.00000	15.62673				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.52700	100.00000	11.49908				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.04141		101.01772				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				101.07597		101.05148				0.00	160,000,000	1,050,000,000
Total GRH1A3 SPOT										0.00	160,000,000	1,050,000,000
Total For GRH1A3										0.00	160,000,000	1,050,000,000
GRH1B On 25/10/2017 Spot Bond				101.11885		101.09338				0.00	0	0
Total GRH1B 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 GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.17837		101.15153			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				100.04020		100.01906			0.00	228,000,000	57,000,000
Total GRT04 SPOT									0.00	228,000,000	57,000,000
Total For GRT04									0.00	228,000,000	57,000,000
GRT06 On 11/12/2017 Spot Bond				99.88693		99.86395			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				100.40832		100.38134			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				101.81584		101.79207			0.00	10,073,800	10,073,800
Total GRT08 SPOT									0.00	10,073,800	10,073,800
Total For GRT08									0.00	10,073,800	10,073,800
GRT09 On 15/10/2018 Spot Bond				101.30602		101.28201			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				100.63963		100.61403			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				100.65563		100.62940			0.00	300,000,000	340,000,000
Total GRT11 SPOT									0.00	300,000,000	340,000,000
Total For GRT11									0.00	300,000,000	340,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003			0.00	0	270,800,000
Total GRX01U SPOT									0.00	0	270,800,000
Total For GRX01U									0.00	0	270,800,000
GSIS04 On 05/12/2016 Spot Bond				100.10931	100.00000	77.86282			0.00	30,000,000,000	100,000,000,000
Total GSIS04 SPOT									0.00	30,000,000,000	100,000,000,000
Total For GSIS04									0.00	30,000,000,000	100,000,000,000
GSIZ16 On 23/09/2016 Spot Bond				102.22784		102.20508			0.00	0	0
Total GSIZ16 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 GSIZ16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				103.32260		103.15479				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				101.21219		101.18291				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.22881	100.00000	13.19675				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				99.88675		99.86376				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				100.87463		100.85003				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				100.71124		100.68652				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				102.76877		102.65712				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				100.75723		100.64485				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				101.25445		101.14041				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HILC31 On 10/08/2016 Spot Bond				100.64110		100.53425				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.75908	100.00000	9.73518				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.75908	100.00000	9.73518				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.35256	100.00000	10.32721				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.35256	100.00000	10.32721				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.11561	100.00000	11.08839				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.11561	100.00000	11.08839				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.04822	100.00000	12.01871				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.90104		100.87534				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.00500	102.93934	10.11000	102.84267				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.52857		100.49914				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				100.50062		100.47268				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				101.52580		101.49766				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				101.31279		101.18157				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			9.39000	104.64531	9.50000	104.24585				0.00	0	1,150,000,000
Total HWAY20 SPOT										0.00	0	1,150,000,000
Total For HWAY20										0.00	0	1,150,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.12544	100.00000	16.08955				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.23000	285.09076	2.23000	285.00193			0.00	0	12,310,000,000
Total HWAY23 SPOT									0.00	0	12,310,000,000
Total For HWAY23									0.00	0	12,310,000,000
HWAY2 On 07/12/2024 Spot Bond			2.10000	294.10437	2.10000	294.01374			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.53000	100.32550	2.53000	100.16555			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			10.76000	91.31488	10.86500	90.54182		37,660,000,000,000.00		3,500,000,000	8,170,000,000
Total HWAY34 SPOT								37,660,000,000,000.00		3,500,000,000	8,170,000,000
Total For HWAY34								37,660,000,000,000.00		3,500,000,000	8,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.32977	100.00000	12.30234			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			10.77500	90.99760	10.88000	90.21576			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.32975	100.00000	12.30232			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	94.35897	100.00000	94.11765			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	93.57841	100.00000	93.34210			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	83.44671	100.00000	83.25792			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700			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			1.80000	126.30061	1.80000	126.26268		290,640,420,000.00		161,466,900	73,939,644,100
Total I2025 SPOT								290,640,420,000.00		161,466,900	73,939,644,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									290,640,420,000.00	161,466,900	73,939,644,100
I2033 On 28/02/2033 Spot Bond			1.90000	105.40930	1.90000	105.37745			37,758,635,020,000.00	19,872,965,800	46,172,754,800
Total I2033 SPOT									37,758,635,020,000.00	19,872,965,800	46,172,754,800
Total For I2033									37,758,635,020,000.00	19,872,965,800	46,172,754,800
I2038 On 31/01/2038 Spot Bond			1.88000	132.53329	1.90500	131.92720			728,515,416,000.00	387,508,200	138,339,737,200
Total I2038 SPOT									728,515,416,000.00	387,508,200	138,339,737,200
Total For I2038									728,515,416,000.00	387,508,200	138,339,737,200
I2046 On 31/03/2046 Spot Bond			1.97000	130.76213	2.01000	129.60753			52,496,580,685,000.00	26,648,010,500	132,047,701,300
Total I2046 SPOT									52,496,580,685,000.00	26,648,010,500	132,047,701,300
Total For I2046									52,496,580,685,000.00	26,648,010,500	132,047,701,300
I2050 On 31/12/2050 Spot Bond			1.93500	142.20243	2.00000	139.99122			59,266,103,769,000.00	30,628,477,400	77,617,965,200
Total I2050 SPOT									59,266,103,769,000.00	30,628,477,400	77,617,965,200
Total For I2050									59,266,103,769,000.00	30,628,477,400	77,617,965,200
IBL22 On 15/03/2018 Spot Bond			8.87500	104.06956	8.98000	103.87416			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			8.67500	102.40692	8.76000	102.36611			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				100.86918		100.84466			0.00	748,000,000	137,000,000
Total IBL33 SPOT									0.00	748,000,000	137,000,000
Total For IBL33									0.00	748,000,000	137,000,000
IBL34 On 31/01/2017 Spot Bond			2.15000	138.62425	2.15000	138.58131			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			2.25500	141.71022	2.25500	141.66590			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				101.81097		101.78820			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			8.99500	101.20443	9.10000	101.00777			3,777,900,000,000.00	420,000,000	140,000,000
Total IBL39 SPOT									3,777,900,000,000.00	420,000,000	140,000,000
Total For IBL39									3,777,900,000,000.00	420,000,000	140,000,000
IBL42 On 15/06/2017 Spot Bond				100.13069		100.10827			0.00	15,000,000	5,000,000
Total IBL42 SPOT									0.00	15,000,000	5,000,000

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 IBL42									0.00	15,000,000	5,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700			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			9.71500	99.93551	9.82000	99.68414			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.21000	94.13597	10.32000	93.80360			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			9.17500	98.30743	9.28000	98.11441			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			10.20000	99.50254	10.31000	99.11922			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				100.81538		100.79199			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.17168		100.14756			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			8.00500	102.43434	8.09000	102.39941			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.49500	100.22207	9.60000	100.00017		1,424,250,000,000.00		150,000,000	50,000,000
Total IBL55 SPOT								1,424,250,000,000.00		150,000,000	50,000,000
Total For IBL55								1,424,250,000,000.00		150,000,000	50,000,000
IBL56 On 31/01/2019 Spot Bond				100.91881		100.89304			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				100.59396		100.57011			0.00	0	100,000,000
Total IBL57 SPOT									0.00	0	100,000,000
Total For IBL57									0.00	0	100,000,000
IBL58 On 13/02/2017 Spot Bond			8.64500	102.61328	8.75000	102.52093			0.00	0	0
Total IBL58 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.45500	102.23803	9.56000	101.96831			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			10.69000	100.88094	10.80000	100.29500		28,863,000,000,000.00	2,700,000,000	900,000,000	
Total IBL60 SPOT								28,863,000,000,000.00	2,700,000,000	900,000,000	
Total For IBL60								28,863,000,000,000.00	2,700,000,000	900,000,000	
IBL61 On 31/03/2019 Spot Bond				101.58298		101.56022			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				101.00573		100.98285			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				100.81964		100.79609			0.00	0	50,000,000
Total IBL63 SPOT									0.00	0	50,000,000
Total For IBL63									0.00	0	50,000,000
IBL64 On 29/07/2019 Spot Bond				99.86886		99.84539			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				100.96013		100.93599			0.00	0	2,500,000,000
Total IBL65 SPOT									0.00	0	2,500,000,000
Total For IBL65									0.00	0	2,500,000,000
IBL66 On 12/03/2018 Spot Bond				99.88894		99.86636			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.98500	136.47948	2.98500	136.43412			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				101.67724		101.65376			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	21.65126	100.00000	21.59823			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				100.48502		100.45958			0.00	0	0
Total IBL73 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.49845		100.47233				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.33927		100.31342				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.34864		100.32212				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			10.74000	97.14718	10.85000	96.62820				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			9.28500	105.26918	9.39000	104.99983				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	17.92885	100.00000	17.88542				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.04566	100.00000	11.01891				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				100.97633		100.95178				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				101.88455		101.86053				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	16.79548	100.00000	16.74247				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				100.46505		100.43900				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				100.48026		100.45339				0.00	0	0
Total IBL86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.58500	100.90813	9.69000	100.61765				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			10.17500	101.07405	10.28500	100.62663				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.33866		100.20814				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	19.28780	100.00000	19.22757				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				98.73719		98.70944				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02147	100.00000	0.02142				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				101.08557		101.06309				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				100.80969		100.78614				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.26500	94.40469	10.37500	94.01542				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.28975		100.26428				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				99.92975		99.90392				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.04000	92.32122	11.16000	91.68304				0.00	0	0
Total IDCG06 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 IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.63945		100.61385				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.83000	96.97907	11.95000	96.15630				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.76559	5.00000	101.75179				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.67694	5.00000	100.66336				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.92986	4.00000	100.91900				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.56428	4.00000	100.55340				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	96.59178	100.00000	96.34283				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	96.53755	100.00000	96.28874				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	96.53755	100.00000	96.28874				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.44000	95.80680	9.56000	95.11328				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			8.88500	100.83257	8.99500	100.38465				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.18887	100.00000	7.17145				0.00	0	0
Total IKH1D 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 IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	36.50123	100.00000	36.41184				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	40.25986	100.00000	40.16234				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	3.14281	100.00000	3.13686				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	10.45986	100.00000	10.43424				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.82168	100.00000	12.79063				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	14.28617	100.00000	14.25118				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.79112	100.00000	11.76502				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	64.95454	100.00000	64.79546				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	12.10096	100.00000	12.07164				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	20.76955	100.00000	20.71923				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	98.95083	100.00000	98.69248				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	99.24726	100.00000	98.99536				0.00	0	0
Total IN317U 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 IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	50.44455	100.00000	50.33587				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	50.44455	100.00000	50.33587				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	56.11804	100.00000	55.98209				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	10.96398	100.00000	10.93742				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.63882	100.00000	13.60220				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	60.43658	100.00000	60.13755				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				102.10774		102.08079				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				102.07202		102.04554				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	101.16016	6.50000	101.14248				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				102.14000		102.11269				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				89.25526		89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				102.06504		102.03864				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				104.99923		103.75714				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				108.06370		107.95925				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.86077		100.82805				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				101.48352		101.45330				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.90006		100.86711				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			12.73500	104.21519	12.84500	103.80112				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IP277U On 06/06/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total IP277U SPOT										0.00	0	0
Total For IP277U										0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	80.21978	100.00000	100.00000				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	109.22600	10.00000	109.19700				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				101.37692		101.35256				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			8.50500	101.56331	8.59000	101.47163				0.00	0	0
Total IPF06 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 IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.61542		101.59186			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.64883		101.62477			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				101.67113		101.64674			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.28389		101.26029			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.33973					0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.30598		101.28197			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				100.04605		100.02313			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				101.94381		101.92009			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				102.00052		101.97611			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				102.03454		102.00971			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				101.89503		101.87086			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				101.91632		101.89187			0.00	0	0
Total IPF18 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 IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.93761		101.91288			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				100.84932		100.74315			0.00	0	0
Total IPFC10 SPOT									0.00	0	0
Total For IPFC10									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.63500	95.70106	10.74500	95.27253			0.00	0	1,931,700,000
Total IPL10 SPOT									0.00	0	1,931,700,000
Total For IPL10									0.00	0	1,931,700,000
IPL6 On 28/09/2017 Spot Bond			9.38500	102.36137	9.49000	102.20886			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	42.78969	100.00000	42.69550			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				101.53726		101.51352			0.00	160,000,000	40,000,000
Total IPL7 SPOT									0.00	160,000,000	40,000,000
Total For IPL7									0.00	160,000,000	40,000,000
IPL8 On 10/10/2020 Spot Bond				100.74090		100.71706			0.00	20,000,000	148,586,400
Total IPL8 SPOT									0.00	20,000,000	148,586,400
Total For IPL8									0.00	20,000,000	148,586,400
IPL9 On 20/05/2021 Spot Bond				100.19723		100.17135			0.00	0	1,600,000,000
Total IPL9 SPOT									0.00	0	1,600,000,000
Total For IPL9									0.00	0	1,600,000,000
IV015 On 20/09/2022 Spot Bond				102.89593		102.87028			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				100.05153		100.02580			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.08500	135.78039	3.08500	135.73487			0.00	0	10,000,000
Total IV017 SPOT									0.00	0	10,000,000
Total For IV017									0.00	0	10,000,000
IV019 On 31/03/2028 Spot Bond			3.68000	153.01689	3.68000	152.96324			0.00	0	0
Total IV019 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 IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.73820		101.71171				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				101.55746		101.53081				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				101.24015		101.21263				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				99.87347		99.84781				0.00	20,000,000	181,210,800
Total IV025 SPOT										0.00	20,000,000	181,210,800
Total For IV025										0.00	20,000,000	181,210,800
IV026 On 27/09/2024 Spot Bond				100.21915		100.19321				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.80000	108.08493	3.80000	108.04662				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			3.80000	108.08493	3.80000	108.04662				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				99.86770		99.84085				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				100.36440		100.33487				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				100.89256		100.85988				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.43500	104.12082	12.54500	103.70505				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				102.02196		101.98946				0.00	20,000,000	10,000,000
Total IV035 SPOT										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV035									0.00	20,000,000	10,000,000
IV036 On 22/07/2021 Spot Bond				101.49321		101.46141			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	15.35967	100.00000	15.32205			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.24500	105.56854	11.35000	105.35729			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				102.36961		102.33985			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.78000	151.51057	3.78000	151.45704			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA623 On 09/06/2016 Spot Bond			7.65000	99.87440	7.65000	99.85350			0.00	0	0
Total IVA623 SPOT									0.00	0	0
Total For IVA623									0.00	0	0
IVA624 On 15/06/2016 Spot Bond			7.65000	99.74912	7.65000	99.72827			0.00	0	0
Total IVA624 SPOT									0.00	0	0
Total For IVA624									0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.65000	99.58257	7.65000	99.56179			0.00	0	0
Total IVA625 SPOT									0.00	0	0
Total For IVA625									0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.75000	99.28326	7.75000	99.26233			0.00	0	0
Total IVA627 SPOT									0.00	0	0
Total For IVA627									0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.75000	98.84567	7.75000	98.82493			0.00	0	0
Total IVA630 SPOT									0.00	0	0
Total For IVA630									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.80000	98.36048	7.80000	98.36048			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			7.80000	98.21597	7.80000	98.21597			0.00	0	0
Total IVA634 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 IVA634									0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.80000	98.11300	7.80000	98.09244			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			7.80000	97.96922	7.80000	97.94871			0.00	0	0
Total IVA636 SPOT									0.00	0	0
Total For IVA636									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700			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				100.19663		100.17021			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				101.18006		101.15555			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.39361		101.36941			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.40910		101.38462			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.33939		101.31616			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.38263		101.35855			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				100.98187		100.95718			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				101.89490		101.87079			0.00	0	0
Total IVC023 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 IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.55027		100.52536				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				101.60725		101.58281				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				101.04748		101.02364				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.77766		101.75509				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.70108		101.67694				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.73922		101.71452				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				95.54830		95.52472				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.05500	101.65876	10.16000	101.36070				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	20.12100	100.00000	20.07621				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	15.85685	100.00000	15.81801				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.30500	99.74041	10.41500	99.29403				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				100.99791		100.97281				0.00	0	0
Total IVC041 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 IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.64465		101.62133				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				100.84945		100.82303				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.40847		100.38149				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				100.02512		100.09341				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				100.91943		100.89349				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.72357		100.69699				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				101.80366		101.77837				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				101.60537		101.58095				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				99.97800		99.95587				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.91409		100.88845				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				101.72660		101.70138				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				100.57202		100.54616				0.00	0	0
Total IVC062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.80234		100.77498				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				99.83338		99.80921				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				99.95208		99.92799				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				101.93542		101.91199				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				100.86385		100.83873				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				101.27134		101.24551				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.25871		101.23257				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				100.88776		100.86196				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				100.41193		100.38461				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				100.41193		100.38461				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.21390	100.00000	2.20971				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	33.91683	100.00000	33.83466				0.00	0	0
Total IVC73U 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 IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	25.35264	100.00000	25.29122				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	3.19703	100.00000	3.19097				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			7.80000	98.15416	7.80000	98.13358				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.05014		101.02068				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				99.97921		99.95579				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				99.87957		99.85514				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				100.04780		100.02397				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	17.48733	100.00000	17.43801				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				102.54144		102.40354				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				101.05484		101.02525				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				101.04541		101.01412				0.00	0	0
Total KSB009 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 KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.59000	128.15321	9.71000	127.15272			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.77286		101.75129			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				99.93647		99.90998			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				100.11456		100.09323			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				99.74015		99.71737			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.01953		100.99389			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.78000	96.99476	10.89000	96.66231			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.74607	9.71000	102.71931			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				99.79535		99.77214			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	33.38595	100.00000	33.30419			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				100.88773		100.86283			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			9.53500	100.38554	9.64000	100.24643			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.77500	97.87478	9.88000	97.68173			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.83000	97.38201	10.94000	97.00430			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				99.87326		99.84760			0.00	20,000,000	10,000,000
Total LGL05 SPOT									0.00	20,000,000	10,000,000
Total For LGL05									0.00	20,000,000	10,000,000
LHL03 On 13/12/2016 Spot Bond				99.82663		99.79168			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				99.95189		99.92779			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				100.80986		100.77361			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			13.83000	99.85512	13.89000	99.55365			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			14.83000	99.55513	14.89000	99.20585			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				100.46452		100.42967			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				100.46996		100.44364			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				100.49544		100.46776			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				100.52597		100.49668			0.00	0	0
Total LRFC1 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 LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.59616		100.48919				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				99.88768		99.77562				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				100.79765		100.68582				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				98.97225		98.86947				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				95.10094		94.99256				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				98.37916		98.26815				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.07647		101.96724				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				102.08968		101.97977				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				101.18318		101.09168				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				101.27279		101.17691				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.12804		102.09724				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				101.87744		101.85449				0.00	0	0
Total MBF030 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 MBF030									0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.01961		99.99899			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.61506		100.59134			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				101.07560		101.05275			0.00	912,000,000	0
Total MBF039 SPOT									0.00	912,000,000	0
Total For MBF039									0.00	912,000,000	0
MBF04: On 07/08/2016 Spot Bond				100.68412		100.66073			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				100.64229		100.61835			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				101.33126		101.30772			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				100.48866		100.46349			0.00	200,000,000	50,000,000
Total MBF046 SPOT									0.00	200,000,000	50,000,000
Total For MBF046									0.00	200,000,000	50,000,000
MBF04: On 07/06/2019 Spot Bond				100.02213		100.00000			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04: On 13/03/2017 Spot Bond				99.88577		101.78001			0.00	0	0
Total MBF048 SPOT									0.00	0	0
Total For MBF048									0.00	0	0
MBF04: On 14/03/2019 Spot Bond				99.86406		99.84101			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				100.50990		100.48567			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				100.53831		100.51278			0.00	0	0
Total MBF051 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 MBF051										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				101.58304		101.56028				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	103.54252	2.30000	103.75361				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				98.28320		98.39353				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				101.53873		101.43746				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	43.27593	100.00000	43.16994				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	41.97752	100.00000	41.87471				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	42.04508	100.00000	41.94211				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	40.39619	100.00000	40.29834				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	54.00626	100.00000	53.87543				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.94389		100.92016				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			9.68500	99.69819	9.79000	99.41841				0.00	0	10,000,000
Total MBSA01 SPOT										0.00	0	10,000,000
Total For MBSA01										0.00	0	10,000,000
MBSA0 On 15/04/2019 Spot Bond			9.73500	99.26708	9.84000	98.98840				0.00	0	0
Total MBSA02 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 MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.28137	8.91000	101.25725			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				101.47309		101.35356			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				103.46578		103.33911			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				103.61250		103.48075			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			8.81000	101.38297	8.91500	101.32520			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			9.70500	103.14899	9.81000	102.88912			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			10.56000	101.97260	10.67000	101.49664			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				101.82025		101.79712			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			10.63000	101.18295	10.69000	100.87495			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIILO2 On 31/05/2017 Spot Bond			9.73500	99.32127	9.84000	99.20013			0.00	0	0
Total MIILO2 SPOT									0.00	0	0
Total For MIILO2									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				99.79622		99.77311			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.43500	100.87436	10.54500	100.44497			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	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 For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.54379		99.51556			0.00	200,000,000	100,000,000
Total MMIG03 SPOT									0.00	200,000,000	100,000,000
Total For MMIG03									0.00	200,000,000	100,000,000
MMIG0 On 12/08/2030 Spot Bond			12.24000	98.49474	12.36000	97.83729		1,468,800,000,000.00		120,000,000	60,000,000
Total MMIG04 SPOT								1,468,800,000,000.00		120,000,000	60,000,000
Total For MMIG04								1,468,800,000,000.00		120,000,000	60,000,000
MMIG0 On 12/08/2017 Spot Bond			11.72000	99.74765	11.83000	99.25469		3,281,600,000,000.00		280,000,000	1,190,000,000
Total MMIG05 SPOT								3,281,600,000,000.00		280,000,000	1,190,000,000
Total For MMIG05								3,281,600,000,000.00		280,000,000	1,190,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	63.69029	100.00000	63.53600		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			9.43500	99.31316	9.54000	99.19260		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			9.42500	104.79103	9.53000	104.65660		0.00		0	0
Total MTN04 SPOT								0.00		0	0
Total For MTN04								0.00		0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	79.72228	100.00000	79.55550		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	63.28830	100.00000	63.16823		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	66.89461	100.00000	66.73255		0.00		0	0
Total MTN07U SPOT								0.00		0	0
Total For MTN07U								0.00		0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	18.47274	100.00000	18.41380		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	20.03549	100.00000	19.99115		0.00		0	0
Total MTN09U SPOT								0.00		0	0
Total For MTN09U								0.00		0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.08783	100.89771	8.06808		0.00		0	0
Total N4A211 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 N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.18543	100.61875	8.16550				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.85222		101.82867				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.87352		101.84970				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				102.10570		102.07884				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				112.36868		112.31308				0.00	0	0
Total N5E23 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 N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.94331	100.00000	12.91196				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.85252	100.00000	13.81895				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			10.77000	88.98550	10.88000	88.49676				0.00	0	40,000,000
Total NAM01 SPOT										0.00	0	40,000,000
Total For NAM01										0.00	0	40,000,000
NAM02 On 29/06/2020 Spot Bond			10.33500	101.83174	10.44500	101.45239				0.00	0	110,000,000
Total NAM02 SPOT										0.00	0	110,000,000
Total For NAM02										0.00	0	110,000,000
NBK10 On 25/07/2016 Spot Bond			8.38000	102.35056	8.46500	102.31601				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			10.10500	96.08115	10.21500	95.67831				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			10.44500	98.10637	10.55500	97.68404				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			10.39000	98.64768	10.50000	98.05814				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.75689		100.73290				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			10.24500	100.51217	10.35500	100.07029				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15 On 11/02/2022 Spot Bond			10.48500	95.70886	10.59500	95.24210				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				100.87286		100.84806				0.00	0	0
Total NBK15B 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 NBK15B									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			11.20000	93.39359	11.32000	92.75546			9,408,000,000,000.00	840,000,000	1,280,000,000
Total NBK16A SPOT									9,408,000,000,000.00	840,000,000	1,280,000,000
Total For NBK16A									9,408,000,000,000.00	840,000,000	1,280,000,000
NBK16I On 25/07/2016 Spot Bond				100.97887		100.95622			0.00	14,600,000,000	11,300,000,000
Total NBK16B SPOT									0.00	14,600,000,000	11,300,000,000
Total For NBK16B									0.00	14,600,000,000	11,300,000,000
NBK17, On 22/04/2026 Spot Bond			11.37000	92.95466	11.49000	92.26892			5,230,200,000,000.00	460,000,000	1,450,000,000
Total NBK17A SPOT									5,230,200,000,000.00	460,000,000	1,450,000,000
Total For NBK17A									5,230,200,000,000.00	460,000,000	1,450,000,000
NBK17I On 28/11/2016 Spot Bond				100.23749		100.21330			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18, On 01/06/2020 Spot Bond			10.21000	97.12777	10.32000	96.75602			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				101.67892		101.65671			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			10.63500	95.85823	10.74500	95.36782			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				101.37206		101.34931			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			11.09000	95.85201	11.21000	95.13499			12,420,800,000,000.00	1,120,000,000	560,000,000
Total NBK20A SPOT									12,420,800,000,000.00	1,120,000,000	560,000,000
Total For NBK20A									12,420,800,000,000.00	1,120,000,000	560,000,000
NBK20I On 25/06/2021 Spot Bond				99.50785		99.48774			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.64000	97.82148	11.76000	97.08952			9,079,200,000,000.00	780,000,000	400,000,000
Total NBK21A SPOT									9,079,200,000,000.00	780,000,000	400,000,000
Total For NBK21A									9,079,200,000,000.00	780,000,000	400,000,000
NBK21I On 10/11/2017 Spot Bond				100.57470		100.55040			0.00	0	0
Total NBK21B 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 NBK21B										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.61500	102.68477	9.72000	102.15720				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				100.52749		100.50276				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			11.29000	97.10687	11.41000	96.41100				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				100.50406		100.47901				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.54000	96.78856	11.66000	96.03145				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				100.68970		100.66434				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.67000	103.18878	10.74000	102.71196				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				101.83853		101.80806				0.00	700,000,000	360,000,000
Total NBK25B SPOT										0.00	700,000,000	360,000,000
Total For NBK25B										0.00	700,000,000	360,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	11.71094	100.00000	11.68516				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.21986		101.19396				0.00	120,000,000	60,000,000
Total NBK26B SPOT										0.00	120,000,000	60,000,000
Total For NBK26B										0.00	120,000,000	60,000,000
NBK27/ On 10/05/2026 Spot Bond			11.18000	100.68152	11.30000	99.94721				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				100.18723		100.16115				0.00	130,000,000	565,000,000
Total NBK27B SPOT										0.00	130,000,000	565,000,000

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 NBK27B										0.00	130,000,000	565,000,000
NBK28I On 19/11/2020 Spot Bond				100.49303		100.46718				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				100.51202		100.48650				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				100.53168		100.50522				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				100.54915		100.42334				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				100.31672		100.29067				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				100.70466		100.67963				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				100.73191		100.70593				0.00	67,680,000,000	41,490,000,000
Total NBK34B SPOT										0.00	67,680,000,000	41,490,000,000
Total For NBK34B										0.00	67,680,000,000	41,490,000,000
NBK35I On 10/05/2023 Spot Bond				100.74751		100.72098				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				100.76684		100.73964				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.61500	107.64234	9.72000	107.31863				2,307,600,000,000.00	240,000,000	720,000,000
Total NBK3A SPOT										2,307,600,000,000.00	240,000,000	720,000,000
Total For NBK3A										2,307,600,000,000.00	240,000,000	720,000,000
NBK4 On 28/10/2024 Spot Bond			11.81500	39.19065	11.88500	38.92569				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				101.29970		101.27376				0.00	0	0
Total NBK7B 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 NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.58626		100.55978				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				101.88948		101.86544				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				101.82122		101.79712				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				101.75102		101.72879				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.93942		100.91580				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				101.97996		101.95474				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.93500	100.86588	11.05500	100.22633				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				101.96931		101.94423				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			10.97000	99.77625	11.09000	99.14198				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.97996		101.95474				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				101.80534		101.78240				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				101.80542		101.78248				0.00	0	0
Total NCLN89 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 NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.99691		101.97147				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				102.01820		101.99248				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				100.14777		100.02192				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				101.41579		101.39162				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				101.86994		101.84491				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				101.48628		101.46219				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				101.22012		101.19232				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				99.17298		99.14349				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			11.25500	99.90356	11.36000	99.62762				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.36935		99.34265				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				101.51654		101.48912				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				101.40691		101.37936				0.00	0	0
Total NED18 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 NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				102.00417		101.97479			0.00	160,000,000	80,000,000
Total NED19 SPOT									0.00	160,000,000	80,000,000
Total For NED19									0.00	160,000,000	80,000,000
NED20 On 01/07/2020 Spot Bond			12.13000	102.27967	12.24000	101.90793			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				101.33672		101.31580			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	112.76302	9.44500	112.73474			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				100.72146		100.53004			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.93235	13.50000	100.75238			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.25000	178.79436	2.25000	178.74401			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			2.66000	118.07496	2.66000	118.03674			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	197.11478	3.45000	197.05298			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			3.05000	114.54465	3.05000	114.50636			0.00	0	0
Total NILB13 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 NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.27000	149.28117	3.27000	149.02774				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			3.18000	160.81338	3.18000	160.75914				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			9.63000	102.53733	9.74000	102.14597				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	64.13018	100.00000	64.00181				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NPL11L On 14/06/2017 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total NPL11U SPOT										0.00	0	0
Total For NPL11U										0.00	0	0
NPL12L On 14/06/2019 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total NPL12U SPOT										0.00	0	0
Total For NPL12U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.31000	100.87878	10.37000	100.54573				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				100.37404		100.34922				0.00	0	100,000,000
Total NQ1A17 SPOT										0.00	0	100,000,000
Total For NQ1A17										0.00	0	100,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.36758		100.34316				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.54614		100.52065				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				100.38017		100.26043				0.00	0	0
Total NQ1A21 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 NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.35774		100.24503				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			10.51000	100.88629	10.57000	100.55130				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				100.38051		100.35528				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				100.37621		100.35125				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				100.40495		100.37818				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			10.71000	100.89380	10.77000	100.55688				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				100.38482		100.35932				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				100.38699		100.36135				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				100.42342		100.39550				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				100.46632		100.43571				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.39344		100.36740				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				100.43416		100.29744				0.00	0	0
Total NQF1D8 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 NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.50500	106.19842	9.61000	105.93585			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.36500	109.92795	10.47500	109.36583			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.14500	179.68756	2.14500	179.63198			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			11.84000	102.89902	11.96000	102.08366			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.51140		100.48632			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.99516		101.97106			0.00	40,000,000	520,000,000
Total NTC16 SPOT									0.00	40,000,000	520,000,000
Total For NTC16									0.00	40,000,000	520,000,000
NTC17 On 27/02/2017 Spot Bond				100.21468		100.18869			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				100.17317		100.14675			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.03975		101.01433			0.00	20,000,000	10,000,000
Total NTC19 SPOT									0.00	20,000,000	10,000,000
Total For NTC19									0.00	20,000,000	10,000,000
NYT10: On 28/05/2020 Spot Bond				100.25013		100.22051			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.30555		100.26978			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	18.60099	100.00000	18.55592			0.00	0	0
Total NYT13U 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 NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.67733		100.64885			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.78000	95.97762	10.89000	95.64768			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				102.19924		102.17308			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			10.96500	98.46743	11.07500	98.11364			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.57000	97.07149	11.68000	96.60341			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			12.19000	95.82497	12.31000	95.18913		1,219,000,000,000.00		100,000,000	930,000,000
Total OML07 SPOT								1,219,000,000,000.00		100,000,000	930,000,000
Total For OML07								1,219,000,000,000.00		100,000,000	930,000,000
OML08 On 14/09/2025 Spot Bond				99.81756		99.79254			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.56000	99.62308	11.67000	99.12170			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.09000	98.55281	12.21000	97.88440			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	87.32057	100.00000	87.11217			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	109.22600	10.00000	109.19700			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				100.14285		100.01773			0.00	0	0
Total PMM21 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 PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.13396		100.02230				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				100.02230		99.90904				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				100.02213		100.00005				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				100.79376		100.67929				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				100.31682		100.20344				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				96.19506		96.17009				0.00	260,000,000	260,000,000
Total PPC002 SPOT										0.00	260,000,000	260,000,000
Total For PPC002										0.00	260,000,000	260,000,000
PPC00: On 31/10/2019 Spot Bond				100.67670		100.65215				0.00	120,000,000	120,000,000
Total PPC003 SPOT										0.00	120,000,000	120,000,000
Total For PPC003										0.00	120,000,000	120,000,000
PPC00: On 30/06/2021 Spot Bond			10.53500	101.72425	10.64500	101.28023				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.97304		100.94927				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.98302		100.95900				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				101.00519		100.98062				0.00	0	70,000,000
Total PRE1B1 SPOT										0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1B1									0.00	0	70,000,000
PRE1C On 27/01/2028 Spot Bond				101.10045		101.07352			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				101.12258		101.09511			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	43.15551	9.13000	42.67528			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			7.35500	104.66208	7.44000	104.61752		348,627,000,000.00	47,400,000	192,324,800,000	
Total R159 SPOT								348,627,000,000.00	47,400,000	192,324,800,000	
Total For R159								348,627,000,000.00	47,400,000	192,324,800,000	
R159P On 15/09/2016 Spot Bond			7.18500	98.08844	7.27000	98.04712		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			9.19000	113.59237	9.31000	112.72261		846,030,676,418,000.00	3,030,035,982,200	1,409,916,770,200	
Total R186 SPOT								16,030,676,418,000.00	3,030,035,982,200	409,916,770,200	
Total For R186								16,030,676,418,000.00	3,030,035,982,200	409,916,770,200	
R187P On 21/12/2026 Spot Bond			8.93000	39.83505	9.05000	39.34648		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	36.82655	8.97000	36.33302		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.74000	294.07576	1.74000	293.98802		2,455,705,152,000.00	1,411,324,800	23,249,433,400	
Total R197 SPOT								2,455,705,152,000.00	1,411,324,800	23,249,433,400	
Total For R197								2,455,705,152,000.00	1,411,324,800	23,249,433,400	
R202 On 07/12/2033 Spot Bond			1.88000	243.07986	1.86000	243.67051		58,134,981,124,000.00	30,922,862,300	257,184,288,800	
Total R202 SPOT								58,134,981,124,000.00	30,922,862,300	257,184,288,800	
Total For R202								58,134,981,124,000.00	30,922,862,300	257,184,288,800	
R2023 On 28/02/2023 Spot Bond			8.99000	95.93527	9.10000	95.38883		875,910,179,437,000.00	431,135,726,300	747,191,624,300	
Total R2023 SPOT								15,910,179,437,000.00	431,135,726,300	747,191,624,300	
Total For R2023								15,910,179,437,000.00	431,135,726,300	747,191,624,300	
R203 On 15/09/2017 Spot Bond			7.87500	102.33039	7.98000	102.18363		436,333,230,237,500.00	182,391,521,300	798,976,192,300	
Total R203 SPOT								16,333,230,237,500.00	182,391,521,300	798,976,192,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									16,333,230,237,500.00	182,391,521,300	798,976,192,300
R2030 On 31/01/2030 Spot Bond			9.55000	91.12984	9.67500	90.24864			630,928,230,285,000.00	589,625,992,700	1,207,983,645,500
Total R2030 SPOT									10,928,230,285,000.00	589,625,992,700	207,983,645,500
Total For R2030									10,928,230,285,000.00	589,625,992,700	207,983,645,500
R2032 On 31/03/2032 Spot Bond			9.66000	90.22043	9.78000	89.32161			615,424,355,256,000.00	374,267,531,600	463,718,000,700
Total R2032 SPOT									15,424,355,256,000.00	374,267,531,600	463,718,000,700
Total For R2032									15,424,355,256,000.00	374,267,531,600	463,718,000,700
R2035 On 28/02/2035 Spot Bond			9.70500	95.29411	9.81000	94.42652			820,010,994,824,000.00	187,533,332,800	678,034,011,400
Total R2035 SPOT									20,010,994,824,000.00	187,533,332,800	678,034,011,400
Total For R2035									20,010,994,824,000.00	187,533,332,800	678,034,011,400
R2037 On 31/01/2037 Spot Bond			9.76500	91.84648	9.87000	90.98586			491,031,243,104,000.00	459,911,033,600	881,984,754,200
Total R2037 SPOT									11,031,243,104,000.00	459,911,033,600	381,984,754,200
Total For R2037									11,031,243,104,000.00	459,911,033,600	381,984,754,200
R204 On 21/12/2018 Spot Bond			8.28500	103.07052	8.39000	102.81290			751,419,106,062,500.00	452,796,512,500	734,725,715,300
Total R204 SPOT									11,419,106,062,500.00	452,796,512,500	734,725,715,300
Total For R204									11,419,106,062,500.00	452,796,512,500	734,725,715,300
R2040 On 31/01/2040 Spot Bond			9.83000	95.59681	9.93500	94.68103			866,271,042,356,000.00	88,125,233,200	496,510,233,200
Total R2040 SPOT									16,271,042,356,000.00	88,125,233,200	496,510,233,200
Total For R2040									16,271,042,356,000.00	88,125,233,200	496,510,233,200
R2044 On 31/01/2044 Spot Bond			9.84000	92.78028	9.94500	91.85963			665,614,778,472,000.00	67,643,778,300	825,015,208,200
Total R2044 SPOT									15,614,778,472,000.00	67,643,778,300	325,015,208,200
Total For R2044									15,614,778,472,000.00	67,643,778,300	325,015,208,200
R2048 On 28/02/2048 Spot Bond			9.83500	91.85496	9.94000	90.91795			704,044,343,612,000.00	681,651,687,200	1,431,919,679,500
Total R2048 SPOT									14,044,343,612,000.00	681,651,687,200	431,919,679,500
Total For R2048									14,044,343,612,000.00	681,651,687,200	431,919,679,500
R207 On 15/01/2020 Spot Bond			8.58000	98.82850	8.69000	98.47965			599,955,814,020,000.00	1,118,875,969,000	956,724,322,500
Total R207 SPOT									19,955,814,020,000.00	118,875,969,000	356,724,322,500
Total For R207									19,955,814,020,000.00	118,875,969,000	356,724,322,500
R208 On 31/03/2021 Spot Bond			8.73500	93.59165	8.84500	93.16591			831,180,663,796,000.00	782,047,013,600	825,832,955,900
Total R208 SPOT									11,180,663,796,000.00	782,047,013,600	325,832,955,900
Total For R208									11,180,663,796,000.00	782,047,013,600	325,832,955,900
R209 On 31/03/2036 Spot Bond			9.65500	71.34029	9.76000	70.62375			479,594,030,897,500.00	671,112,794,500	1,167,013,091,000
Total R209 SPOT									9,594,030,897,500.00	671,112,794,500	167,013,091,000
Total For R209									9,594,030,897,500.00	671,112,794,500	167,013,091,000
R210 On 31/03/2028 Spot Bond			1.78000	185.19542	1.78000	185.13996			1,490,783,108,000.00	837,518,600	114,400,589,900
Total R210 SPOT									1,490,783,108,000.00	837,518,600	114,400,589,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									1,490,783,108,000.00	837,518,600	114,400,589,900
R211 On 31/01/2017 Spot Bond			0.75000	139.86185	0.75000	139.82386			5,400,000,000.00	7,200,000	118,149,850,000
Total R211 SPOT									5,400,000,000.00	7,200,000	118,149,850,000
Total For R211									5,400,000,000.00	7,200,000	118,149,850,000
R212 On 31/01/2022 Spot Bond			1.68500	145.95497	1.68500	145.91159			1,876,392,915,500.00	1,113,586,300	166,917,177,800
Total R212 SPOT									1,876,392,915,500.00	1,113,586,300	166,917,177,800
Total For R212									1,876,392,915,500.00	1,113,586,300	166,917,177,800
R213 On 28/02/2031 Spot Bond			9.58000	81.74756	9.70000	80.93320			999,252,165,704,000.00	313,074,338,800	838,239,580,000
Total R213 SPOT									999,252,165,704,000.00	313,074,338,800	838,239,580,000
Total For R213									999,252,165,704,000.00	313,074,338,800	838,239,580,000
R214 On 28/02/2041 Spot Bond			9.76500	71.48428	9.87000	70.74555			144,583,558,370,000.00	117,212,858,000	757,200,232,200
Total R214 SPOT									144,583,558,370,000.00	117,212,858,000	757,200,232,200
Total For R214									144,583,558,370,000.00	117,212,858,000	757,200,232,200
R230C On 15/09/2016 Spot Bond			7.18500	98.08844	7.27000	98.04712			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R329C On 21/06/2016 Spot Bond			7.17500	99.74510	7.26000	99.72231			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.23500	96.26547	7.32000	96.20430			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	92.33624	7.95500	92.22005			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	88.78331	8.00500	88.62674			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	84.76046	8.39500	84.56773			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	81.42661	8.37500	81.20055			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.25000	78.23892	8.35500	77.98241			0.00	0	0
Total R335C 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 R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	75.16494	8.34500	74.88076			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	71.35674	8.65000	71.03724			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	68.49415	8.63000	68.15152			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	65.26870	8.76500	64.90796			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	62.66103	8.73500	62.28187			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	60.17486	8.70500	59.77921			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	57.80397	8.67500	57.39363			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	55.57997	8.63500	55.15631			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	53.46208	8.59500	53.02657			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	48.80242	9.25000	48.34263			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	46.82450	9.21000	46.35671			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	44.94397	9.17000	44.46941			0.00	0	0
Total R347C 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 R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.15551	9.13000	42.67528				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	41.45410	9.09000	40.96924				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	39.83505	9.05000	39.34648				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	38.29392	9.01000	37.80249				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	36.82655	8.97000	36.33302				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.77416		101.74799				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.11272		103.08428				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				102.57591		102.55225				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				99.94872		99.92302				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	60.08820	100.00000	59.94263				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	36.59085	100.00000	36.50123				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	68.12381	100.00000	67.95878				0.00	0	0
Total RCSB3U 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 RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	66.62191	100.00000	66.46052			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	32.98817	100.00000	32.90737			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	40.89053	100.00000	40.78157			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.73318	100.00000	9.70499			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	28.23533	100.00000	28.16010			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	20.46716	100.00000	20.41263			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	12.73666	100.00000	12.70272			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				99.88562		99.86237			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				100.60232		100.57607			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				100.30823		100.28047			0.00	60,000,000	109,356,800
Total RDFB05 SPOT									0.00	60,000,000	109,356,800
Total For RDFB05									0.00	60,000,000	109,356,800
RDFB0 On 22/03/2019 Spot Bond				101.96974		101.94460			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.95106		100.92783			0.00	0	0
Total RDFC25 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 RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				101.45012		101.42776				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				100.13804		100.01366				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				101.78708		101.76401				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				100.13808		100.02301				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				100.13063		100.02175				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				100.14048		100.11471				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.40646		100.37962				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				101.17865		101.15474				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.38049		100.35526				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				99.85340		99.82375				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				102.05935		102.02731				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	27.37316	100.00000	27.30685				0.00	0	0
Total RES01U 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 RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	15.81123	100.00000	15.77293				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	11.10800	100.00000	11.08109				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.26256	100.00000	9.24012				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				101.10878		101.08360				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				100.84854		100.82310				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				100.05224		100.03035				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				101.42082		101.39844				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				100.33486		100.30924				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.02303		99.99988				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				101.42148		101.39752				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				92.82635		92.76282				0.00	0	0
Total RP005 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 RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				102.38375		102.35012				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				87.86276		87.83101				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	105.84981	12.35000	105.81497				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	16.68450	100.00000	16.64407				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				99.87342		99.84777				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	13.71476	100.00000	13.68189				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	92.62087	100.00000	92.38579				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	16.71566	100.00000	16.65463				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	85.32729	100.00000	85.13468				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				101.06159		100.83145				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				61.26554		61.30447				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.23500	100.28696	10.34500	99.84918				0.00	0	0
Total RW21 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 RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.72000	93.81681	10.83000	93.25696				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.13000	94.04612	11.25000	93.25725				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.55500	101.39371	8.64000	101.33227				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	109.22600	10.00000	109.19700				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				100.71037		100.68423				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.97500	99.75654	10.08000	99.58897				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				101.43313		101.40865				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				99.34996		99.32478				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.02085		99.99449				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				99.10675		99.08229				0.00	30,000,000	20,000,000
Total SBK18 SPOT										0.00	30,000,000	20,000,000
Total For SBK18										0.00	30,000,000	20,000,000
SBK19 On 24/10/2019 Spot Bond				101.15469		101.12840				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				101.32210		101.19093				0.00	140,000,000	70,000,000
Total SBK20 SPOT										0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK20										0.00	140,000,000	70,000,000
SBK21 On 28/01/2025 Spot Bond				100.90501		100.87576				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				100.42721		100.39532				0.00	360,000,000	180,000,000
Total SBK22 SPOT										0.00	360,000,000	180,000,000
Total For SBK22										0.00	360,000,000	180,000,000
SBK23 On 28/05/2022 Spot Bond			12.59000	96.10139	12.70000	95.63103			4,532,400,000,000.00		360,000,000	2,095,000,000
Total SBK23 SPOT									4,532,400,000,000.00		360,000,000	2,095,000,000
Total For SBK23									4,532,400,000,000.00		360,000,000	2,095,000,000
SBK24 On 19/10/2025 Spot Bond				100.87411		100.84512				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				101.36826		101.33704				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			12.47500	100.63467	12.58500	100.21077				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.03500	98.64718	10.14000	98.45120				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000
Total For SBK9										0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.27500	100.68127	9.38000	100.53410				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				100.17758		100.15546				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				101.61429		101.58974				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			8.79500	101.98834	8.90000	101.83868				0.00	0	340,000,000
Total SBS13 SPOT										0.00	0	340,000,000
Total For SBS13										0.00	0	340,000,000
SBS16 On 22/09/2018 Spot Bond				102.28443		102.26072				0.00	0	0
Total SBS16 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 SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.69300		102.66721			0.00	20,000,000	10,000,000
Total SBS18 SPOT									0.00	20,000,000	10,000,000
Total For SBS18									0.00	20,000,000	10,000,000
SBS19 On 23/06/2021 Spot Bond			10.47500	103.52995	10.58500	103.08247		7,332,500,000,000.00	700,000,000	360,000,000	
Total SBS19 SPOT								7,332,500,000,000.00	700,000,000	360,000,000	
Total For SBS19								7,332,500,000,000.00	700,000,000	360,000,000	
SBS20 On 15/05/2026 Spot Bond			11.09000	94.47160	11.21000	93.76579		15,526,000,000,000.00	1,400,000,000	1,200,000,000	
Total SBS20 SPOT								15,526,000,000,000.00	1,400,000,000	1,200,000,000	
Total For SBS20								15,526,000,000,000.00	1,400,000,000	1,200,000,000	
SBS21 On 15/05/2026 Spot Bond				100.60583		100.57848		0.00	20,000,000	196,037,100	
Total SBS21 SPOT								0.00	20,000,000	196,037,100	
Total For SBS21								0.00	20,000,000	196,037,100	
SBS23 On 23/05/2017 Spot Bond				100.83385		100.80929		0.00	1,257,600,000	80,000,000	
Total SBS23 SPOT								0.00	1,257,600,000	80,000,000	
Total For SBS23								0.00	1,257,600,000	80,000,000	
SBS24 On 24/05/2019 Spot Bond				100.93561		100.90923		0.00	0	220,000,000	
Total SBS24 SPOT								0.00	0	220,000,000	
Total For SBS24								0.00	0	220,000,000	
SBS25 On 24/05/2019 Spot Bond			9.44500	98.89903	9.55000	98.61114		0.00	0	0	
Total SBS25 SPOT								0.00	0	0	
Total For SBS25								0.00	0	0	
SBS26 On 28/02/2017 Spot Bond			100.00000	55.65939	100.00000	55.53553		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			10.89000	99.10657	11.00000	98.53020		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS28 On 23/04/2017 Spot Bond				100.95909		100.93631		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			9.59500	97.58830	9.70000	97.29845		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			11.10000	83.08436	11.22000	82.43576		0.00	0	0	
Total SBS3 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 SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.00870		98.98705			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			11.29000	90.54347	11.41000	89.82394			0.00	0	160,000,000
Total SBS31 SPOT									0.00	0	160,000,000
Total For SBS31									0.00	0	160,000,000
SBS32 On 19/09/2017 Spot Bond				101.60830		101.58526			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				101.83096		101.80769			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			10.99000	97.43105	11.11000	96.78382			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				101.01966		100.99602			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.88912		100.86489			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.85500	97.21482	9.96500	96.87124			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.03000	92.61418	11.15000	91.97889		14,339,000,000,000.00	0.00	1,300,000,000	650,000,000
Total SBS38 SPOT								14,339,000,000,000.00	0.00	1,300,000,000	650,000,000
Total For SBS38								14,339,000,000,000.00	0.00	1,300,000,000	650,000,000
SBS39 On 29/01/2030 Spot Bond			11.83000	89.28259	11.95000	88.54179		15,852,200,000,000.00	0.00	1,340,000,000	670,000,000
Total SBS39 SPOT								15,852,200,000,000.00	0.00	1,340,000,000	670,000,000
Total For SBS39								15,852,200,000,000.00	0.00	1,340,000,000	670,000,000
SBS4 On 16/11/2021 Spot Bond			10.50500	92.78385	10.61500	92.33398		0.00	0	0	650,000,000
Total SBS4 SPOT								0.00	0	0	650,000,000
Total For SBS4								0.00	0	0	650,000,000
SBS40 On 12/11/2020 Spot Bond				100.45102		100.42584			0.00	0	0
Total SBS40 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 SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.63000	97.74412	10.74000	97.22461			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.27000	97.16112	11.39000	96.46613			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			11.44000	96.87574	11.56000	96.11666			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				100.55641		100.53122			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.57179		100.54593			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			10.51000	103.96400	10.62000	103.41480			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				100.58355		100.55717			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.70500	105.06680	7.79000	105.03748		77,050,000,000,000.00	10,000,000,000	5,010,000,000	
Total SBS9 SPOT								77,050,000,000,000.00	10,000,000,000	5,010,000,000	
Total For SBS9								77,050,000,000,000.00	10,000,000,000	5,010,000,000	
SBSI11 On 07/12/2023 Spot Bond			3.04000	270.93931	3.04000	270.84896		334,400,000,000.00	110,000,000	60,000,000	
Total SBSI11 SPOT								334,400,000,000.00	110,000,000	60,000,000	
Total For SBSI11								334,400,000,000.00	110,000,000	60,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.72000	139.00228	1.72000	138.96085		86,000,000,000.00	50,000,000	50,000,000	
Total SBSI12 SPOT								86,000,000,000.00	50,000,000	50,000,000	
Total For SBSI12								86,000,000,000.00	50,000,000	50,000,000	
SBSI14 On 07/12/2033 Spot Bond			3.43000	197.63628	3.41000	198.08531		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	47.91575	100.00000	47.79967		0.00	0	0	
Total SCM10U 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 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				102.02879		101.99386				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	62.92256	100.00000	62.77013				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.40000	138.40531	2.40000	138.36149				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	101.16016	6.50000	101.14248				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				100.27905		100.25609				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				102.79055		102.76660				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			9.37500	103.24717	9.48000	103.11810				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000

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 SHS05									0.00	0	10,000,000,000
SHS05 On 29/06/2017 Spot Bond			8.75000	103.86338	8.75000	103.83908			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				100.92618		100.90273			0.00	0	3,100,000
Total SHS06 SPOT									0.00	0	3,100,000
Total For SHS06									0.00	0	3,100,000
SHS11 On 19/11/2016 Spot Bond			100.00000	83.63636	100.00000	83.44671		6,000,000,000,000.00	60,000,000	120,000,000	
Total SHS11U SPOT								6,000,000,000,000.00	60,000,000	120,000,000	
Total For SHS11U								6,000,000,000,000.00	60,000,000	120,000,000	
SHS11 On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700		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				99.88551		99.86226		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				99.79270		99.76922		0.00	0	0	
Total SHS14 SPOT								0.00	0	0	
Total For SHS14								0.00	0	0	
SHS16 On 29/06/2016 Spot Bond			100.00000	94.55959	100.00000	94.31525		0.00	0	0	
Total SHS16U SPOT								0.00	0	0	
Total For SHS16U								0.00	0	0	
SHS17 On 30/09/2016 Spot Bond			100.00000	96.85359	100.00000	96.60588		0.00	0	0	
Total SHS17U SPOT								0.00	0	0	
Total For SHS17U								0.00	0	0	
SHS18 On 30/11/2016 Spot Bond			100.00000	83.27428	100.00000	83.09004		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			9.47500	103.24865	9.58000	103.09993		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				100.87373		100.84609		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				101.73530		101.71099		0.00	0	0	
Total SHS23 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 SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.79322		101.76808				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			10.63500	101.73994	10.74500	101.36239				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				101.79322		101.76808				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				102.06653		102.04167				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	20.74265	100.00000	20.69240				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			8.60500	103.16612	8.69000	103.12588				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.08500	100.04104	10.19000	99.81570				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.27500	100.68127	9.38000	100.53410				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				101.51882		101.49228				0.00	200,000,000	200,000,000
Total SNT02 SPOT										0.00	200,000,000	200,000,000
Total For SNT02										0.00	200,000,000	200,000,000
SNT03 On 12/04/2023 Spot Bond			11.69000	102.16719	11.80000	101.62691				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.38693		100.36130				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				100.61515		100.58982				0.00	0	0
Total SPDA4 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 SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.38054		100.35531				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				100.38915		100.36338				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				100.21523		100.09555				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				100.22165		100.09840				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				100.83490		100.80836				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.57500	104.32482	8.68000	104.29416				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.27629		101.25221				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.41000	93.83716	10.52000	93.48502				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.18250		100.15453				0.00	4,440,000,000	1,110,000,000
Total SSN001 SPOT										0.00	4,440,000,000	1,110,000,000
Total For SSN001										0.00	4,440,000,000	1,110,000,000
SSN00 On 26/03/2017 Spot Bond				101.83273		101.80702				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				101.11890		101.09343				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			10.30500	88.02756	10.41500	87.62890				0.00	0	0
Total SSN004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN004									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			10.30500	88.02756	10.41500	87.62890			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN005 On 15/01/2020 Spot Bond			10.00000	94.72450	10.11000	94.39006			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN007 On 18/06/2017 Spot Bond				99.71339		102.03374			0.00	840,000,000	210,000,000
Total SSN008 SPOT									0.00	840,000,000	210,000,000
Total For SSN008									0.00	840,000,000	210,000,000
SSN008 On 15/09/2017 Spot Bond			8.75500	101.28929	8.86000	101.14226			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.68000	117.89096	2.68000	117.85275			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN011 On 21/12/2018 Spot Bond			9.61500	100.15065	9.61500	100.12495			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	100.29757	8.50000	100.18301			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN015 On 21/12/2026 Spot Bond			11.21000	100.54112	11.33000	99.80569			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.13979		100.01514			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			11.45000	70.56292	11.57000	69.90337			0.00	0	130,000,000
Total SSN021 SPOT									0.00	0	130,000,000
Total For SSN021									0.00	0	130,000,000
SSN021 On 21/01/2019 Spot Bond				96.97847		96.95770			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				101.21322		101.18951			0.00	0	0
Total SSN026 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 SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.80372		101.77842				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				94.75076		94.73329				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.02692		99.99975				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.37832		100.35157				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				99.77100		101.91512				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.15402		100.02719				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.56686		100.53992				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.19217		100.16278				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SY128€ On 18/08/2016 Spot Bond				100.47613		100.36704				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				100.28209		100.17340				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY129C On 10/06/2016 Spot Bond				99.95958		99.85854				0.00	0	0
Total SY1290 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 SY1290										0.00	0	0
SY1291 On 17/06/2016 Spot Bond				99.81775		99.71650				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				99.14682		99.04277				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY1299 On 28/07/2016 Spot Bond				98.95167		98.84684				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY1300 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1300 SPOT										0.00	0	0
Total For SY1300										0.00	0	0
SY1303 On 20/06/2016 Spot Bond				99.75344		99.65071				0.00	0	0
Total SY1303 SPOT										0.00	0	0
Total For SY1303										0.00	0	0
SY1304 On 27/06/2016 Spot Bond				98.20154		98.11272				0.00	0	0
Total SY1304 SPOT										0.00	0	0
Total For SY1304										0.00	0	0
SY1305 On 04/07/2016 Spot Bond				98.20154	100.00000	93.11224				0.00	39,400,000,000	19,700,000,000
Total SY1305 SPOT										0.00	39,400,000,000	19,700,000,000
Total For SY1305										0.00	39,400,000,000	19,700,000,000
SZ25 On 30/09/2025 Spot Bond			9.84000	96.62493	9.96000	95.90599				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				100.38700		100.36136				0.00	567,890,000	141,972,500
Total T12A10 SPOT										0.00	567,890,000	141,972,500
Total For T12A10										0.00	567,890,000	141,972,500
T12A11 On 21/02/2048 Spot Bond				100.40208		100.37550				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.23000	99.44317	10.34000	99.12775				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				100.38145		100.26129				0.00	0	0
Total T13A10 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 T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.39708		100.27201				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			10.18000	103.67135	10.24000	103.31099				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				100.36663		100.25113				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				100.38145		100.26129				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				100.39623		100.27144				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			10.28000	101.00196	10.34000	100.51153				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.99984		99.87504				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				101.72874		101.70704				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				101.30217		101.27943				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				101.48079		101.45755				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				101.51328		101.48951				0.00	0	0
Total TFS136 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 TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.51986		100.49596				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS13E On 28/04/2017 Spot Bond				100.94317		100.92003				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS13E On 27/05/2019 Spot Bond				100.29065		100.26437				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.80500	103.24611	7.89000	103.21215				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.21318		101.18947				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.45014		101.42635				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.04162	7.83000	103.01988				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.19795		101.17455				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.23255		101.20847				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	102.87137	7.39000	102.85087				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.19795		101.17455				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.23255		101.20847				0.00	0	0
Total TH10A8 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 TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	102.78235	7.16000	102.76250				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B: On 18/10/2038 Spot Bond				101.30035		101.27492				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				101.29481		101.26949				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				101.42754		101.39958				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				101.40957		101.38197				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				101.95157		101.91317				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				101.88963		101.85247				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				101.19656		101.17319				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				101.24085		101.21660				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.38961	8.73000	103.26833				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				101.00223		100.97882				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				101.23255		101.20846				0.00	0	0
Total TH11A5 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 TH11A5										0.00	0	0
TH11A ₅ On 18/07/2041 Spot Bond			9.75500	100.28006	9.86000	100.06141				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A ₆ On 18/07/2041 Spot Bond				100.87982		100.85650				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A ₇ On 18/07/2041 Spot Bond				101.23255		101.20846				0.00	0	210,000,000
Total TH11A8 SPOT										0.00	0	210,000,000
Total For TH11A8										0.00	0	210,000,000
TH11B ₁ On 18/07/2041 Spot Bond				101.30311		101.27762				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B ₂ On 18/07/2041 Spot Bond				101.28789		101.26271				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B ₃ On 18/07/2041 Spot Bond				101.28236		101.25728				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C ₁ On 18/07/2041 Spot Bond				101.42476		101.39686				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C ₂ On 18/07/2041 Spot Bond				101.41924		101.39144				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C ₃ On 18/07/2041 Spot Bond				101.37086		101.34403				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D ₁ On 18/07/2041 Spot Bond				101.85517		101.81869				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D ₂ On 18/07/2041 Spot Bond				101.86068		101.82409				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D ₃ On 18/07/2041 Spot Bond				101.83313		101.79709				0.00	0	0
Total TH11D3 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 TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.38269		100.35732				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.39346		100.36742				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			10.18000	99.99022	10.29000	99.67359				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.38700		100.36136				0.00	532,677,000	266,338,500
Total TH12A4 SPOT										0.00	532,677,000	266,338,500
Total For TH12A4										0.00	532,677,000	266,338,500
TH12A On 21/02/2048 Spot Bond				100.40208		100.37550				0.00	464,000,000	116,000,000
Total TH12A5 SPOT										0.00	464,000,000	116,000,000
Total For TH12A5										0.00	464,000,000	116,000,000
TH12A On 21/08/2019 Spot Bond			10.09000	98.35391	10.20000	98.04024				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.38484		100.35934				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.40208		100.37550				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			10.20000	97.38415	10.31000	97.07266				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.42146		100.39367				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.42146		100.39367				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.42146		100.39367				0.00	0	0
Total TH12B3 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 TH12B3									0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.42146		100.39367			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.45586		100.42592			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.45586		100.42592			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.45586		100.42592			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.45543		100.42552			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.59511		100.55644			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				100.59511		100.55644			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				100.74765		100.70894			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				100.59254		100.55404			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				100.37708		100.35207			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				100.38657		100.36096			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.40200		100.37542			0.00	0	0
Total TH13A3 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 TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			10.33000	99.36221	10.44000	98.97531				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.37751		100.35248				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.38700		100.36137				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.40415		100.37744				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			10.22000	100.85233	10.33000	100.46124				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.36663		100.25113				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.42135		100.39356				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.42178		100.39397				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.41943		100.28734				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.41099		100.28156				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.45143		100.42175				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.45486		100.42497				0.00	0	0
Total TH13C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.44047		100.30177				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				100.44887		100.30753				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.59267		100.55413				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.59267		100.55413				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				100.58658		100.40190				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				100.58036		100.39764				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				101.23394		101.20982				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.54614	101.06155	6.52996				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				101.21318						0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	91.92773	100.00000	91.70131				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.26505		101.24202				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.22702		101.20304				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				101.23394		101.20982				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.22702		101.20304				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.30312		101.27763				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.30312		101.27763				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.30312		101.27763				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.41373		101.38604				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.44136		101.41313				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.40682		101.37927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.95849		101.91995			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D.On 18/07/2039 Spot Bond				101.99289		101.95366			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D.On 18/07/2016 Spot Bond				101.97913		101.94018			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.30000	88.88640	10.41000	88.56503			0.00	0	10,000,000,000
Total TL20 SPOT									0.00	0	10,000,000,000
Total For TL20									0.00	0	10,000,000,000
TL20/R.On 22/02/2020 Spot Bond			100.00000	14.54252	100.00000	14.51501			0.00	0	0
TL20/R.On 25/11/2020 Spot Bond			10.00000	109.22600	10.00000	109.19700			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			8.75500	101.26974	8.86000	101.10680		117,803,778,000.00		13,455,600	38,217,870,900
Total TN17 SPOT								117,803,778,000.00		13,455,600	38,217,870,900
Total For TN17								117,803,778,000.00		13,455,600	38,217,870,900
TN20 On 17/09/2020 Spot Bond			10.10500	103.68032	10.34500	102.83202		20,277,703,500,000.00		2,006,700,000	35,947,824,304
Total TN20 SPOT								20,277,703,500,000.00		2,006,700,000	35,947,824,304
Total For TN20								20,277,703,500,000.00		2,006,700,000	35,947,824,304
TN20U On 14/04/2020 Spot Bond			100.00000	4.02645	100.00000	4.01658		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			10.74000	101.24915	10.85000	100.66849		7,303,200,000,000.00		680,000,000	21,080,200,000
Total TN23 SPOT								7,303,200,000,000.00		680,000,000	21,080,200,000
Total For TN23								7,303,200,000,000.00		680,000,000	21,080,200,000
TN25 On 19/08/2025 Spot Bond			11.20000	93.23212	11.32000	92.57330		0.00		0	24,100,000,000
Total TN25 SPOT								0.00		0	24,100,000,000
Total For TN25								0.00		0	24,100,000,000
TN27 On 14/11/2027 Spot Bond			11.21500	85.87760	11.33500	85.17351		0.00		0	9,200,000,000
Total TN27 SPOT								0.00		0	9,200,000,000
Total For TN27								0.00		0	9,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			11.67000	93.63506	11.79500	92.80345			0.00	0	2,230,000,000
Total TN30 SPOT									0.00	0	2,230,000,000
Total For TN30									0.00	0	2,230,000,000
TN40 On 09/10/2040 Spot Bond			11.88500	92.75351	11.99000	91.96472			0.00	0	1,260,000,000
Total TN40 SPOT									0.00	0	1,260,000,000
Total For TN40									0.00	0	1,260,000,000
TNF16 On 10/06/2016 Spot Bond				99.95703		99.93535			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.22442		100.19898			0.00	10,011,800	10,011,800
Total TNF18 SPOT									0.00	10,011,800	10,011,800
Total For TNF18									0.00	10,011,800	10,011,800
TORQ1 On 15/08/2026 Spot Bond				100.65555		100.62604			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				100.56829		100.54260			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				100.74816		100.71460			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				100.56890		100.54318			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				100.58130		100.55503			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ9 On 15/08/2026 Spot Bond				100.59988		100.57280			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	109.22600	10.00000	109.19700			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.52443		101.50163			0.00	0	80,000,000
Total TPDA02 SPOT									0.00	0	80,000,000
Total For TPDA02									0.00	0	80,000,000
TPDA0: On 05/04/2018 Spot Bond				101.51113		101.48780			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				101.23675		101.21354			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				100.21786		100.19162			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			10.23500	97.65727	10.34500	97.25052		5,526,900,000,000.00		540,000,000	180,000,000
Total TPDA08 SPOT								5,526,900,000,000.00		540,000,000	180,000,000
Total For TPDA08								5,526,900,000,000.00		540,000,000	180,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.22155	10.00000	100.19383			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	100.21603	9.75000	100.18900			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	10.21574	100.00000	10.18852			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				99.86494		99.84205			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				99.85823		99.83425			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			10.53000	96.83997	10.59000	101.33881			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				99.84774		99.82202			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				99.82681		99.79762			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				99.77874		99.74161			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				99.86803		99.84565			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				99.86079		99.83721			0.00	471,600,000	117,900,000
Total TRAA2 SPOT									0.00	471,600,000	117,900,000
Total For TRAA2									0.00	471,600,000	117,900,000
TRAA3I On 14/06/2024 Spot Bond			100.00000	7.57023	100.00000	7.55188			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	8.06261	100.00000	8.04308			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				99.85677		99.83252			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	8.35805	100.00000	8.33780			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				99.85597		99.83158			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	8.60424	100.00000	8.58340			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2024 Spot Bond				99.83352		99.80540				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	11.60779	100.00000	11.57967				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				99.78409		99.74776				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	14.90677	100.00000	14.87067				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	15.76391	100.00000	15.72572				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.47521	100.00000	2.46921				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				99.98053		99.88320				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				98.62817		98.53157				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				98.05109		97.95266				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				97.55184		97.45546				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				97.26527		97.16830				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP19ϵ On 24/11/2016 Spot Bond				96.57495		96.47362			0.00	0	0
Total TSP199 SPOT									0.00	0	0
Total For TSP199									0.00	0	0
TSP20ϵ On 08/12/2016 Spot Bond				96.25317		96.15079			0.00	0	0
Total TSP200 SPOT									0.00	0	0
Total For TSP200									0.00	0	0
TSP201 On 04/08/2016 Spot Bond				98.81190		98.70768			0.00	0	0
Total TSP201 SPOT									0.00	0	0
Total For TSP201									0.00	0	0
TSP202 On 02/02/2017 Spot Bond				94.73038		94.62014			0.00	0	0
Total TSP202 SPOT									0.00	0	0
Total For TSP202									0.00	0	0
TSP203 On 16/02/2017 Spot Bond				101.34415		100.92410			0.00	0	0
Total TSP203 SPOT									0.00	0	0
Total For TSP203									0.00	0	0
TSP204 On 01/09/2016 Spot Bond				98.18263		98.07572			0.00	0	0
Total TSP204 SPOT									0.00	0	0
Total For TSP204									0.00	0	0
TSP205 On 02/03/2017 Spot Bond				93.93517		93.82159			0.00	0	0
Total TSP205 SPOT									0.00	0	0
Total For TSP205									0.00	0	0
TSP206 On 16/03/2017 Spot Bond				93.79150		93.68142			0.00	0	0
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0
TSP207 On 28/04/2017 Spot Bond				92.73178		92.61962			0.00	0	0
Total TSP207 SPOT									0.00	0	0
Total For TSP207									0.00	0	0
TSP208 On 10/11/2016 Spot Bond				96.63892		96.53050			0.00	0	0
Total TSP208 SPOT									0.00	0	0
Total For TSP208									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				92.42783		92.31549			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				98.20154		98.11272			0.00	0	0
Total TSP210 SPOT									0.00	0	0
Total For TSP210									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TTO011 On 28/08/2019 Spot Bond			100.00000	16.49241	100.00000	16.45245				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	99.89989				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.81157		100.71164				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC160 SPOT										0.00	0	0
Total For TWC160										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.17547		100.06702				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				100.32364		100.21553				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				101.65253		101.54660				0.00	0	0
Total TWC165 SPOT										0.00	0	0
Total For TWC165										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				101.23151		101.12534				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				101.19825		101.09126				0.00	0	0
Total TWC169 SPOT										0.00	0	0
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				101.21731		101.10652				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				101.04377		100.93726				0.00	0	0
Total TWC171 SPOT										0.00	0	0
Total For TWC171										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.76236		100.65246				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC17 On 15/08/2016 Spot Bond				100.61973		100.51288			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				100.57758		100.47062			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				100.34192		100.23507			0.00	0	0
Total TWC175 SPOT									0.00	0	0
Total For TWC175									0.00	0	0
TWC17 On 23/06/2016 Spot Bond				100.33021		100.22702			0.00	0	0
Total TWC176 SPOT									0.00	0	0
Total For TWC176									0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.32055		100.21370			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				100.27809		100.17113			0.00	5,000,000,000	5,000,000,000
Total TWC179 SPOT									0.00	5,000,000,000	5,000,000,000
Total For TWC179									0.00	5,000,000,000	5,000,000,000
TWC18 On 27/06/2016 Spot Bond				100.18698		100.08310			0.00	0	0
Total TWC180 SPOT									0.00	0	0
Total For TWC180									0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.19253		100.08557			0.00	0	0
Total TWC181 SPOT									0.00	0	0
Total For TWC181									0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				101.17607		101.06077			0.00	0	0
Total TWCJ26 SPOT									0.00	0	0
Total For TWCJ26									0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.27643		100.16125			0.00	0	0
Total TWCJ27 SPOT									0.00	0	0
Total For TWCJ27									0.00	0	0
TWCM2 On 25/07/2016 Spot Bond				101.09224		100.98516			0.00	0	0
Total TWCM26 SPOT									0.00	0	0
Total For TWCM26									0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.25999		100.15166			0.00	0	0
Total TWCM27 SPOT									0.00	0	0
Total For TWCM27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			10.13500	104.90007	10.24500	104.46143			0.00	0	159,700,000
Total UG21 SPOT									0.00	0	159,700,000
Total For UG21									0.00	0	159,700,000
UG26 On 09/03/2026 Spot Bond			11.14000	103.75434	11.26000	103.01888			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.54580	100.00000	7.53070			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.35436	100.00000	8.33391			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.66240	100.00000	8.64119			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	9.00244	100.00000	8.98039			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	11.17095	100.00000	11.12577			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	7.37503	100.00000	7.36026			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.26088	100.00000	8.24065			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.44555	100.00000	8.42487			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	8.76700	100.00000	8.74552			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	10.88683	100.00000	10.84280			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC14 On 02/08/2016 Spot Bond				100.79379		100.68251			0.00	0	0
Total VKC14 SPOT									0.00	0	0
Total For VKC14									0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.04393		99.93283			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				101.56266		101.44967			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	33.07077	100.00000	32.98978			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				100.73766		100.71247			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				101.70662		101.68271			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				100.72711		100.70228			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				99.99989		99.97691			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				101.76437		101.73965			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	7.09374	100.00000	7.07954			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.00676	100.00000	7.98715			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.83179	100.00000	9.80771			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	5.08428	100.00000	5.07183				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.94520	100.00000	10.90094				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	6.92297	100.00000	6.90911				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	7.91327	100.00000	7.89389				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.04887	100.00000	10.02426				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	4.84884	100.00000	4.83697				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	10.59621	100.00000	10.55337				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	0.00076	100.00000	0.00075				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			1.29000	250.54490	1.29000	250.47316				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			8.34500	100.86236	8.45000	100.74333				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.83500	100.68652	8.94000	100.39320				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.20500	99.59430	9.31500	99.21296				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			9.45000	98.51069	9.56000	98.06317			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
Z083 On 30/09/2019 Spot Bond			8.23000	76.57192	8.33500	76.29989			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	77.82516	100.00000	77.65957			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									0.00	0	0
Total for SPOT :									89,599,499,661,638,000.00	921,509,003,600	302,148,081,104
Total Futures									89,599,500,361,808,900.00	921,509,009,719	302,148,836,381
Total Options									0.00	0	64,115
Grand Total:									89,599,500,361,808,900.00	921,509,009,719	302,148,900,496