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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future			10.60318	78.73706	10.58878	78.82850			0.00	0	8,837
ES33 On 03/11/2016 Bond Future			10.68649	76.43984	10.67154	76.53349			0.00	0	0
ES33 On 02/02/2017 Bond Future			10.76612	77.97255	10.75073	78.06768			0.00	0	0
Total ES33 Future									0.00	0	8,837
ES33 On 04/08/2016 Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			2,267.02000	2.26702	2,358,460		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			2,200.60000	2.20060	2,292,040		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			2,134.27000	2.13427	2,225,710		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			3,846.94000	3.84694	3,753,290		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			3,731.03000	3.73103	3,637,380		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			3,789.02000	3.78902	3,695,370		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 02/02/2017 Bond Future	10.59	Put			1,004.49000	1.00449	1,099,620		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			941.40000	0.94140	1,036,530		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			878.39000	0.87839	973,520		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,837
ES42 On 04/08/2016 Bond Future			10.75796	82.88849	10.73336	83.06586			0.00	0	7,270
ES42 On 03/11/2016 Bond Future			10.84009	80.20017	10.81459	80.38150			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			127.36542	127.36542	127.35365	127.35365			0.00	0	3,004
I2025 On 03/11/2016 Bond Future			129.79474	129.79474	129.78333	129.78333			0.00	0	0
Total I2025 Future									0.00	0	3,004
I2025 On 04/08/2016 Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.85	Call			3,503.65000	3.50365	3,515,420		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.86	Call			3,493.65000	3.49365	3,505,420		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.87	Call			3,483.65000	3.48365	3,495,420		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			553.33000	0.55333	564,740		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Call			573.33000	0.57333	584,740		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Call			563.33000	0.56333	574,740		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	3,004
I2033 On 04/08/2016 Bond Future			108.14067	108.14067	108.20763	108.20763			0.00	0	4,170
I2033 On 03/11/2016 Bond Future			109.18401	109.18401	109.25267	109.25267			0.00	0	0
Total I2033 Future									0.00	0	4,170
I2033 On 04/08/2016 Bond Future	104.99	Call			3,217.63000	3.21763	3,150,670		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			3,207.63000	3.20763	3,140,670		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			3,197.63000	3.19763	3,130,670		0.00	0	0
I2033 On 04/08/2016 Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Call			72.67000	0.07267	4,010		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.16	Call			92.67000	0.09267	24,010		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			82.67000	0.08267	14,010		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	4,170
I2038	On	04/08/2016	Bond Future			132.92339	132.92339	132.91065	132.91065			0.00	0	22,221
I2038	On	03/11/2016	Bond Future			135.45861	135.45861	135.44628	135.44628			0.00	0	0
Total I2038 Future												0.00	0	22,221
I2038	On	04/08/2016	Bond Future	129.30	Call			3,610.65000	3.61065	3,623,390		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			3,600.65000	3.60065	3,613,390		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			3,590.65000	3.59065	3,603,390		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			873.72000	0.87372	861,390		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			883.72000	0.88372	871,390		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			863.72000	0.86372	851,390		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,221
I2046	On	04/08/2016	Bond Future			134.54635	134.54635	134.82313	134.82313			0.00	0	16,442
I2046	On	03/11/2016	Bond Future			135.60693	135.60693	135.88953	135.88953			0.00	0	0
Total I2046 Future												0.00	0	16,442
I2046	On	04/08/2016	Bond Future	129.00	Call			5,823.13000	5.82313	5,546,350		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			5,813.13000	5.81313	5,536,350		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			5,803.13000	5.80313	5,526,350		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			1,180.47000	1.18047	1,463,070		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,190.47000	1.19047	1,473,070		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,200.47000	1.20047	1,483,070		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046												0.00	0	16,442
I2050	On	04/08/2016	Bond Future			142.57284	142.57284	142.55896	142.55896			0.00	0	21,191
I2050	On	03/11/2016	Bond Future			145.29232	145.29232	145.27870	145.27870			0.00	0	0
Total I2050 Future												0.00	0	21,191
I2050	On	04/08/2016	Bond Future	139.12	Call			3,438.96000	3.43896	3,452,840		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			3,428.96000	3.42896	3,442,840		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			3,418.96000	3.41896	3,432,840		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			4,241.30000	4.24130	4,227,680		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			4,251.30000	4.25130	4,237,680		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			4,261.30000	4.26130	4,247,680		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,191
R186	On	04/08/2016	Bond Future			9.06333	110.93696	9.05365	111.00529		10.66	676,160,771.20	6,095	99,572
R186	On	03/11/2016	Bond Future			9.11205	113.04388	9.10188	113.11425		10.32	0.00	0	10
Total R186 Future												676,160,771.20	6,095	99,582
R186	On	04/08/2016	Bond Future	10.00	Put			180.31000	0.18031	179,500	10.95	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.30	Call			2,827.08000	2.82708	2,767,440	10.60	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			1,105.84000	1.10584	1,114,530	10.60	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			880.40000	0.88040	886,390	10.63	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.85	Call			1,205.61000	1.20561	1,164,190	10.45	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			2,656.83000	2.65683	2,683,740	10.45	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			4,308.25000	4.30825	4,242,080	10.72	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			540.33000	0.54033	542,490	10.72	0.00	0	5,635
R186	On	04/08/2016	Bond Future	10.00	Call			6,595.30000	6.59530	6,526,160	10.95	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Put			2,438.41000	2.43841	2,462,920	10.47	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			2,608.51000	2.60851	2,550,420	10.58	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,233.62000	1.23362	1,243,860	10.58	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.35	Call			3,054.32000	3.05432	2,993,270	10.61	0.00	0	500
R186	On	04/08/2016	Bond Future	9.35	Put			988.24000	0.98824	995,520	10.61	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			3,289.83000	3.28983	3,227,490	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,558.92000	4.55892	4,603,340	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			491.62000	0.49162	467,260	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,498.47000	4.49847	4,542,440	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			506.02000	0.50602	481,200	10.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future	8.51	Put			4,438.75000	4.43875	4,482,260	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			1,345.89000	1.34589	1,302,070	10.47	0.00	0	500
R186	On	04/08/2016	Bond Future	8.49	Call			477.89000	0.47789	453,980	10.34	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			2,429.80000	2.42980	2,388,090	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			3,488.08000	3.48808	3,516,740	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,460.93000	2.46093	2,418,950	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			3,449.10000	3.44910	3,477,490	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			2,492.30000	2.49230	2,450,040	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			3,410.43000	3.41043	3,438,540	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			5,438.37000	5.43837	5,379,100	10.44	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			1,336.63000	1.33663	1,347,730	10.44	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.20	Call			3,279.16000	3.27916	3,230,750	10.22	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			2,602.79000	2.60279	2,624,750	10.22	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			4,059.85000	4.05985	4,006,670	10.29	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			2,022.34000	2.02234	2,039,530	10.29	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			5,203.80000	5.20380	5,145,400	10.41	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			1,431.31000	1.43131	1,443,280	10.41	0.00	0	5,000
Total R186 Option												0.00	0	33,235
Total For R186												676,160,771.20	6,095	132,817
R197	On	04/08/2016	Bond Future			298.44279	298.44279	298.41589	298.41589			9,848,612.07	33	1,845
R197	On	03/11/2016	Bond Future			304.13514	304.13514	304.10884	304.10884			0.00	0	0
Total R197 Future												9,848,612.07	33	1,845
R197	On	04/08/2016	Bond Future	293.96	Call			4,455.89000	4.45589	4,482,790		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			4,445.89000	4.44589	4,472,790		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			4,435.89000	4.43589	4,462,790		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			548.84000	0.54884	575,140		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			538.84000	0.53884	565,140		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			528.84000	0.52884	555,140		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												9,848,612.07	33	1,845
R202	On	04/08/2016	Bond Future			249.08553	249.08553	249.06269	249.06269		8.51	0.00	0	37,809
R202	On	03/11/2016	Bond Future			253.83665	253.83665	253.81383	253.81383			0.00	0	0
Total R202 Future												0.00	0	37,809
R202	On	04/08/2016	Bond Future	243.26	Put			1,303.39000	1.30339	1,273,530	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.24	Call			7,120.94000	7.12094	7,113,970	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,298.25000	1.29825	1,268,440	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			7,113.51000	7.11351	7,106,510	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,300.82000	1.30082	1,270,980	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			7,106.08000	7.10608	7,099,060	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			36.17000	0.03617	13,350		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			46.17000	0.04617	23,350		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			56.17000	0.05617	33,350		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	37,809
R2023	On	04/08/2016	Bond Future			8.83898	98.09401	8.82924	98.14013		7.92	0.00	0	11,289
R2023	On	03/11/2016	Bond Future			8.89339	96.02578	8.88302	96.07339		7.94	0.00	0	0
R2023	On	02/02/2017	Bond Future			8.93798	97.95091	8.92717	97.99897		7.65	0.00	0	0
Total R2023 Future												0.00	0	11,289
R2023	On	04/08/2016	Bond Future	8.24	Call			279.36000	0.27936	264,650	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,122.00000	3.12200	3,153,410	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			287.76000	0.28776	272,750	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,081.28000	3.08128	3,112,390	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			296.66000	0.29666	281,350	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,041.09000	3.04109	3,071,900	7.66	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			607.58000	0.60758	612,780	8.12	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,434.95000	4.43495	4,392,460	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			598.31000	0.59831	603,430	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,469.59000	4.46959	4,427,000	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			589.34000	0.58934	594,360	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,400.58000	4.40058	4,358,170	8.12	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,245.46000	2.24546	2,216,880	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			2,544.75000	2.54475	2,564,230	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,202.02000	2.20202	2,173,730	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			2,590.64000	2.59064	2,610,410	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,223.68000	2.22368	2,195,250	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			2,567.62000	2.56762	2,587,250	7.55	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			7.71833	103.85514	7.71260	103.86110		1.30	0.00	0	58,097
R203	On	03/11/2016	Bond Future			7.70420	101.65570	7.69592	101.66244		1.10	0.00	0	0
R203	On	02/02/2017	Bond Future			7.55230	103.69388	7.54148	103.70015		0.79	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
Total R203 Future												0.00	0	58,097
R203	On	04/08/2016	Bond Future	7.24	Call			46.22000	0.04622	44,100	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			539.25000	0.53925	543,090	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			48.11000	0.04811	45,930	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			530.67000	0.53067	534,450	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			50.06000	0.05006	47,830	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			522.15000	0.52215	525,880	1.25	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			961.35000	0.96135	954,860	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			37.39000	0.03739	37,640	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			968.64000	0.96864	962,140	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			36.66000	0.03666	36,900	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			975.94000	0.97594	969,440	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			35.94000	0.03594	36,180	1.15	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			308.78000	0.30878	304,760	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			217.02000	0.21702	219,270	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			312.00000	0.31200	307,950	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			214.46000	0.21446	216,680	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			315.57000	0.31557	311,510	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			212.24000	0.21224	214,450	0.78	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			9.46691	89.17390	9.45734	89.24028			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.51742	90.86765	9.50744	90.93596			0.00	0	0
Total R2030 Future												0.00	0	25,310
R2030	On	04/08/2016	Bond Future	10.17	Call			4,758.48000	4.75848	4,692,100		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			1,087.45000	1.08745	1,155,760		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			1,226.92000	1.22692	1,295,230		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			1,157.15000	1.15715	1,225,460		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			9.58103	92.27822	9.56634	92.38687		14.17	0.00	0	11,433
R2032	On	03/11/2016	Bond Future			9.63473	89.87195	9.61949	89.98325		14.48	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.68135	91.67410	9.66570	91.78706		14.18	0.00	0	0
Total R2032 Future												0.00	0	11,433
R2032	On	04/08/2016	Bond Future	8.99	Call			556.99000	0.55699	523,060	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	8.99	Put			4,976.48000	4.97648	5,051,200	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			572.06000	0.57206	537,510	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			4,912.18000	4.91218	4,986,280	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			587.86000	0.58786	552,670	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			4,848.72000	4.84872	4,922,180	13.77	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,102.57000	6.10257	6,012,080	14.69	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			1,459.31000	1.45931	1,480,120	14.69	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,151.14000	6.15114	6,060,390	14.70	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			1,440.35000	1.44035	1,460,900	14.70	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,199.85000	6.19985	6,108,840	14.71	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			1,421.60000	1.42160	1,441,890	14.71	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,623.86000	3.62386	3,561,320	13.98	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			4,759.17000	4.75917	4,809,590	13.98	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			3,657.09000	3.65709	3,594,230	13.99	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			4,718.85000	4.71885	4,768,950	13.99	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			3,690.49000	3.69049	3,627,310	13.99	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			4,678.79000	4.67879	4,728,570	13.99	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			9.66930	97.13276	9.64949	97.29343			0.00	0	5,505
R2035	On	03/11/2016	Bond Future			9.72338	94.47563	9.70289	94.63992			0.00	0	0
Total R2035 Future												0.00	0	5,505
R2035	On	04/08/2016	Bond Future	10.35	Call			5,431.40000	5.43140	5,270,730		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			5,505.34000	5.50534	5,344,670		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			5,579.19000	5.57919	5,418,520		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			994.79000	0.99479	1,159,080		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			913.23000	0.91323	1,077,520		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			1,076.46000	1.07646	1,240,750		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			9.74169	89.29794	9.72194	89.45684		16.30	0.00	0	40,983
R2037	On	03/11/2016	Bond Future			9.79249	90.99413	9.77208	91.15669		15.95	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.83732	88.56176	9.81636	88.72705		16.40	0.00	0	0
Total R2037 Future												0.00	0	40,983

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.26	Put			4,717.60000	4.71760	4,819,690	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			827.44000	0.82744	772,460	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			4,848.17000	4.84817	4,952,090	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			848.21000	0.84821	792,310	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			4,782.64000	4.78264	4,885,640	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			869.34000	0.86934	812,530	15.96	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,397.02000	6.39702	6,271,280	16.25	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			1,823.51000	1.82351	1,860,330	16.25	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,295.52000	6.29552	6,170,600	16.23	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			1,868.88000	1.86888	1,906,520	16.23	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,346.20000	6.34620	6,220,870	16.24	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			1,846.07000	1.84607	1,883,300	16.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,054.75000	4.05475	3,965,680	16.14	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			5,303.34000	5.30334	5,379,560	16.14	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,090.83000	4.09083	4,001,290	16.15	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			5,258.74000	5.25874	5,334,490	16.15	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,127.07000	4.12707	4,037,070	16.15	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			5,214.42000	5.21442	5,289,710	16.15	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,983
R204	On	04/08/2016	Bond Future			8.15104	100.75824	8.14088	100.77967		3.11	0.00	0	31,609
R204	On	03/11/2016	Bond Future			8.19586	102.67184	8.18406	102.69433		2.77	0.00	0	0
R204	On	02/02/2017	Bond Future			8.20674	100.68793	8.19358	100.71028		2.54	0.00	0	0
Total R204 Future												0.00	0	31,609
R204	On	04/08/2016	Bond Future	7.74	Call			170.09000	0.17009	161,720	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,020.16000	1.02016	1,033,220	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			175.35000	0.17535	166,810	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,004.11000	1.00411	1,017,000	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			180.73000	0.18073	172,030	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			988.18000	0.98818	1,000,910	3.01	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,075.47000	2.07547	2,054,850	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			144.40000	0.14440	146,270	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,091.40000	2.09140	2,070,750	2.88	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			141.74000	0.14174	143,580	2.88	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,107.52000	2.10752	2,086,830	2.88	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			139.28000	0.13928	141,080	2.88	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			885.66000	0.88566	872,110	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			739.03000	0.73903	747,830	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			894.90000	0.89490	881,280	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			731.32000	0.73132	740,050	2.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future	8.30	Call			904.20000	0.90420	890,500	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			723.68000	0.72368	732,330	2.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	31,609
R2040	On	04/08/2016	Bond Future			9.80181	92.92436	9.78207	93.09380		16.96	0.00	0	722
R2040	On	03/11/2016	Bond Future			9.85291	94.68939	9.83252	94.86268		16.59	0.00	0	0
Total R2040 Future												0.00	0	722
R2040	On	04/08/2016	Bond Future	9.49	Call			1,411.92000	1.41192	1,333,200	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			3,979.85000	3.97985	4,070,570	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,442.33000	1.44233	1,362,590	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			3,920.42000	3.92042	4,010,120	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,473.02000	1.47302	1,392,260	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			3,861.40000	3.86140	3,950,080	16.73	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			4,508.95000	4.50895	4,586,650	16.35	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			3,378.52000	3.37852	3,284,170	16.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			4,604.90000	4.60490	4,683,840	16.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,417.28000	3.41728	3,322,310	16.35	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			4,556.74000	4.55674	4,635,060	16.35	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			3,456.28000	3.45628	3,360,690	16.35	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	722
R2044	On	04/08/2016	Bond Future			9.81570	90.15589	9.79594	90.32677		17.64	9,015,589.00	100	19,151
R2044	On	03/11/2016	Bond Future			9.86522	91.86838	9.84483	92.04307		17.26	0.00	0	0
R2044	On	02/02/2017	Bond Future			9.90913	89.32837	9.88821	89.50602		17.77	0.00	0	0
Total R2044 Future												9,015,589.00	100	19,151
R2044	On	04/08/2016	Bond Future	9.50	Call			1,413.55000	1.41355	1,334,460	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			4,041.18000	4.04118	4,132,970	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,444.07000	1.44407	1,363,950	17.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			3,980.77000	3.98077	4,071,530	17.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,383.45000	1.38345	1,305,390	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			4,102.16000	4.10216	4,194,980	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,808.83000	6.80883	6,674,270	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,019.49000	2.01949	2,059,620	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,701.86000	6.70186	6,568,170	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,068.82000	2.06882	2,109,820	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,755.37000	6.75537	6,621,250	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,044.12000	2.04412	2,084,690	17.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,561.40000	4.56140	4,463,570	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			5,663.54000	5.66354	5,743,360	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			4,600.94000	4.60094	4,502,620	17.54	0.00	0	0

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	9.77	Put			5,616.28000	5.61628	5,695,610	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			4,640.36000	4.64036	4,541,560	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			5,569.04000	5.56904	5,647,890	17.54	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												9,015,589.00	100	19,151
R2048	On	04/08/2016	Bond Future			9.80755	93.61022	9.78773	93.78519		17.37	17,037,060.04	182	58,911
R2048	On	03/11/2016	Bond Future			9.85872	90.94961	9.83827	91.12841		17.84	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.90519	92.77316	9.88420	92.95501		17.48	0.00	0	0
Total R2048 Future												17,037,060.04	182	58,911
R2048	On	04/08/2016	Bond Future	9.26	Call			839.08000	0.83908	782,060	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			5,731.20000	5.73120	5,849,150	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			796.98000	0.79698	741,920	17.01	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			5,883.74000	5.88374	6,003,650	17.01	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			817.84000	0.81784	761,800	17.01	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			5,807.19000	5.80719	5,926,120	17.01	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,656.57000	6.65657	6,521,270	17.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			2,207.16000	2.20716	2,250,660	17.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,710.10000	6.71010	6,574,340	17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			2,180.83000	2.18083	2,223,870	17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,763.97000	6.76397	6,627,750	17.96	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2,154.99000	2.15499	2,197,570	17.96	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,677.21000	4.67721	4,576,960	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			5,766.94000	5.76694	5,848,540	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,717.74000	4.71774	4,616,990	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			5,718.85000	5.71885	5,799,950	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,758.14000	4.75814	4,656,900	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			5,670.79000	5.67079	5,751,400	17.26	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												17,037,060.04	182	58,911
R207	On	04/08/2016	Bond Future			8.44111	97.01948	8.43657	97.03248		4.57	0.00	0	76,760
R207	On	02/02/2017	Bond Future			8.52499	97.20074	8.51956	97.21431		4.13	0.00	0	0
Total R207 Future												0.00	0	76,760
R207	On	04/08/2016	Bond Future	7.99	Put			1,512.79000	1.51279	1,518,340	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			230.51000	0.23051	222,930	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,490.50000	1.49050	1,495,920	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			237.47000	0.23747	229,760	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,468.37000	1.46837	1,473,660	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			223.71000	0.22371	216,260	4.44	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,376.10000	2.37610	2,364,080	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			595.66000	0.59566	597,210	4.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	8.91	Call			1,828.01000	1.82801	1,816,970	4.12	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			858.03000	0.85803	860,560	4.12	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,341.10000	2.34110	2,329,130	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			609.53000	0.60953	611,130	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,358.71000	2.35871	2,346,710	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			602.70000	0.60270	604,270	4.17	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												0.00	0	76,822
R208	On	04/08/2016	Bond Future			8.59763	95.47223	8.58786	95.50742		5.99	28,832,613.46	302	48,506
R208	On	03/11/2016	Bond Future			8.65149	93.88275	8.64089	93.91924		5.89	0.00	0	0
R208	On	02/02/2017	Bond Future			8.69009	95.76513	8.67892	95.80177		5.60	0.00	0	0
Total R208 Future												28,832,613.46	302	48,506
R208	On	04/08/2016	Bond Future	7.99	Call			186.41000	0.18641	176,090	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,370.70000	2.37070	2,395,570	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			192.33000	0.19233	181,790	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,339.58000	2.33958	2,364,230	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			198.60000	0.19860	187,820	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,308.82000	2.30882	2,333,230	5.77	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,528.10000	3.52810	3,495,030	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			361.91000	0.36191	365,330	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,555.30000	3.55530	3,522,160	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			356.11000	0.35611	359,460	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,501.13000	3.50113	3,468,120	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			367.96000	0.36796	371,440	6.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			1,776.39000	1.77639	1,791,460	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,632.03000	1.63203	1,610,340	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1,759.84000	1.75984	1,774,790	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,648.45000	1.64845	1,626,640	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1,743.40000	1.74340	1,758,230	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,615.71000	1.61571	1,594,140	5.48	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												28,832,613.46	302	48,506
R209	On	04/08/2016	Bond Future			9.61175	72.79792	9.59703	72.89714		16.20	12,739,636.00	175	55,063
R209	On	03/11/2016	Bond Future			9.65889	71.02987	9.64368	71.13148		16.63	0.00	0	0
R209	On	02/02/2017	Bond Future			9.69966	72.45413	9.68408	72.55739		16.39	0.00	0	0
Total R209 Future												12,739,636.00	175	55,063
R209	On	04/08/2016	Bond Future	9.24	Call			872.66000	0.87266	828,500	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,345.90000	3.34590	3,400,960	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			893.70000	0.89370	848,900	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,295.89000	3.29589	3,350,310	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	9.26	Call			914.99000	0.91499	869,540	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,246.23000	3.24623	3,300,000	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,850.34000	1.85034	1,783,540	16.02	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			1,830.30000	1.83030	1,862,720	16.02	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,202.68000	2.20268	2,130,310	16.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			1,513.06000	1.51306	1,539,910	16.07	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			4,853.86000	4.85386	4,760,360	16.44	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			405.47000	0.40547	411,190	16.44	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			6,479.53000	6.47953	6,381,990	16.70	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			180.39000	0.18039	182,070	16.70	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,250.28000	1.25028	1,195,780	15.93	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			2,599.12000	2.59912	2,643,840	15.93	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,297.38000	5.29738	5,215,890	16.85	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,414.40000	1.41440	1,434,520	16.85	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			5,340.39000	5.34039	5,258,640	16.86	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,396.16000	1.39616	1,416,020	16.86	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,254.34000	5.25434	5,173,090	16.84	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,432.71000	1.43271	1,453,070	16.84	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,348.56000	3.34856	3,290,710	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			4,314.48000	4.31448	4,359,890	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,379.20000	3.37920	3,321,040	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			4,277.43000	4.27743	4,322,530	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,318.08000	3.31808	3,260,520	16.17	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			4,351.78000	4.35178	4,397,480	16.17	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												12,739,636.00	175	72,061
R210	On	04/08/2016	Bond Future			188.28262	188.28262	188.26547	188.26547			0.00	0	2,571
R210	On	03/11/2016	Bond Future			189.59140	189.59140	189.57454	189.57454			0.00	0	0
Total R210 Future												0.00	0	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			6,765.47000	6.76547	6,782,620		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			6,755.47000	6.75547	6,772,620		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			6,745.47000	6.74547	6,762,620		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			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			674.54000	0.67454	691,400		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			664.54000	0.66454	681,400		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2016	Bond Future	188.92	Call			654.54000	0.65454	671,400		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			139.95122	139.95122	139.94190	139.94190			0.00	0	64
R211	On	03/11/2016	Bond Future			142.62063	142.62063	142.61169	142.61169			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,871.90000	2.87190	2,881,220		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			2,861.90000	2.86190	2,871,220		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			2,851.90000	2.85190	2,861,220		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			871.69000	0.87169	880,630		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			861.69000	0.86169	870,630		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			851.69000	0.85169	860,630		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			145.83151	145.83151	145.89456	145.89456			8,458,227.58	58	4,218
R212	On	03/11/2016	Bond Future			148.61307	148.61307	148.67799	148.67799			0.00	0	0
Total R212 Future												8,458,227.58	58	4,218
R212	On	04/08/2016	Bond Future	142.42	Call			3,474.56000	3.47456	3,411,510		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			3,464.56000	3.46456	3,401,510		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			3,454.56000	3.45456	3,391,510		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	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			577.99000	0.57799	513,070		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			567.99000	0.56799	503,070		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			557.99000	0.55799	493,070		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												8,458,227.58	58	4,218
R213	On	04/08/2016	Bond Future			9.49249	83.64394	9.48285	83.70858		13.93	0.00	0	44,353
R213	On	03/11/2016	Bond Future			9.54382	81.68165	9.53379	81.74810		14.26	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
R213	On	02/02/2017	Bond Future			9.58944	83.31928	9.57916	83.38659		14.00	0.00	0	0
Total R213 Future												0.00	0	44,353
R213	On	04/08/2016	Bond Future	9.01	Call			636.64000	0.63664	608,630	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,899.19000	3.89919	3,935,820	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			604.31000	0.60431	577,180	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,008.92000	4.00892	4,046,430	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			620.12000	0.62012	592,550	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			3,953.66000	3.95366	3,990,730	13.54	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,428.81000	5.42881	5,372,010	14.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,301.08000	1.30108	1,310,730	14.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,473.04000	5.47304	5,416,100	14.40	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,283.82000	1.28382	1,293,330	14.40	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,517.39000	5.51739	5,460,300	14.40	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,266.76000	1.26676	1,276,120	14.40	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,168.11000	3.16811	3,128,720	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			4,354.02000	4.35402	4,381,940	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,197.85000	3.19785	3,158,270	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			4,316.92000	4.31692	4,344,650	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,227.76000	3.22776	3,187,980	13.78	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			4,280.07000	4.28007	4,307,600	13.78	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			9.73606	72.85480	9.71115	73.02822		16.92	0.00	0	30,086
R214	On	03/11/2016	Bond Future			9.78488	70.94130	9.75921	71.11848		17.37	0.00	0	0
R214	On	02/02/2017	Bond Future			9.82892	72.36358	9.80258	72.54392		17.11	0.00	0	0
Total R214 Future												0.00	0	30,086
R214	On	04/08/2016	Bond Future	8.55	Call			76.21000	0.07621	66,070	16.45	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			9,013.86000	9.01386	9,177,140	16.45	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			699.20000	0.69920	643,350	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,117.45000	4.11745	4,235,020	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			717.25000	0.71725	660,410	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,003.35000	4.00335	4,118,940	16.57	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			812.80000	0.81280	750,940	16.58	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			3,780.73000	3.78073	3,892,290	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,060.13000	4.06013	4,176,710	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,484.46000	4.48446	4,333,890	17.18	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			567.81000	0.56781	590,660	17.18	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,813.57000	9.81357	9,641,360	17.80	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			36.09000	0.03609	37,300	17.80	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			735.71000	0.73571	677,880	16.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/11/2016	Bond Future	10.34	Call			5,390.09000	5.39009	5,255,870	17.67	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			1,556.19000	1.55619	1,599,150	17.67	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,433.65000	5.43365	5,298,980	17.68	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			1,536.83000	1.53683	1,579,340	17.68	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			5,346.64000	5.34664	5,212,880	17.66	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			1,575.77000	1.57577	1,619,190	17.66	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,553.18000	3.55318	3,456,680	16.84	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			4,402.69000	4.40269	4,486,530	16.84	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,490.14000	3.49014	3,394,660	16.83	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			4,479.87000	4.47987	4,564,730	16.83	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,521.59000	3.52159	3,425,600	16.84	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			4,441.16000	4.44116	4,525,510	16.84	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	43,906
Total for Bond												762,092,509.35	6,945	811,117
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0

Contract 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 ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 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			508.75500	508.75500	509.17200	509.17200			0.00	0	448
GOVI On 03/11/2016 GOVI			518.52200	518.52200	518.95100	518.95100			0.00	0	127
GOVI On 02/02/2017 GOVI			528.91400	528.91400	529.34800	529.34800			0.00	0	0
Total GOVI Future									0.00	0	575
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			118,180.00000	11.81800	122,350,000		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			118,280.00000	11.82800	122,450,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			118,380.00000	11.83800	122,550,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			428,410.00000	42.84100	424,120,000		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			428,310.00000	42.83100	424,020,000		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			428,210.00000	42.82100	423,920,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			39,720.00000	3.97200	44,060,000		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			39,820.00000	3.98200	44,160,000		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			39,920.00000	3.99200	44,260,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	575
Total for GOVI									0.00	0	575
AL37 On 04/08/2016 Index Future			487.15200	487.15200	487.30700	487.30700			38,972,160.00	8	19

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	03/11/2016	Index Future			496.50500	496.50500	496.66600	496.66600			0.00	0	0
Total AL37 Future												38,972,160.00	8	19
Total For AL37												38,972,160.00	8	19
AL7T	On	04/08/2016	Index Future			561.40700	561.40700	561.73700	561.73700			0.00	0	11
AL7T	On	03/11/2016	Index Future			572.18500	572.18500	572.52500	572.52500			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			510.16700	510.16700	510.66100	510.66100			0.00	0	723
ALBI	On	03/11/2016	Index Future			519.96100	519.96100	520.46800	520.46800			0.00	0	0
ALBI	On	02/02/2017	Index Future			530.38200	530.38200	530.89600	530.89600			0.00	0	0
Total ALBI Future												0.00	0	723
Total For ALBI												0.00	0	723
IGOV	On	04/08/2016	Index Future			247.15800	247.15800	247.18700	247.18700			0.00	0	1,081
IGOV	On	03/11/2016	Index Future			251.92300	251.92300	251.95400	251.95400			0.00	0	23
IGOV	On	02/02/2017	Index Future			256.99200	256.99200	257.02300	257.02300			0.00	0	0
Total IGOV Future												0.00	0	1,104
Total For IGOV												0.00	0	1,104
ILBI	On	04/08/2016	Index Future			669.77600	669.77600	669.80900	669.80900			0.00	0	156
ILBI	On	03/11/2016	Index Future			682.56000	682.56000	682.59300	682.59300			0.00	0	0
Total ILBI Future												0.00	0	156
Total For ILBI												0.00	0	156
Total for Index												38,972,160.00	8	2,013
JIBAR F	On	15/06/2016	Jibar Future			7.31000	92.69000	7.31000	92.69000			0.00	0	0
JIBAR F	On	20/07/2016	Jibar Future			7.34000	92.66000	7.36000	92.64000			0.00	0	0
JIBAR F	On	17/08/2016	Jibar Future			7.41000	92.59000	7.43000	92.57000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.45000	92.55000	7.48000	92.52000			0.00	0	0
JIBAR F	On	19/10/2016	Jibar Future			7.50000	92.50000	7.53000	92.47000			0.00	0	0
JIBAR F	On	16/11/2016	Jibar Future			7.53000	92.47000	7.56000	92.44000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.62000	92.38000	7.65000	92.35000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.76000	92.24000	7.78000	92.22000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.89000	92.11000	7.92000	92.08000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.95000	92.05000	8.02500	91.97500			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			8.02000	91.98000	8.13000	91.87000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			8.09000	91.91000	8.18000	91.82000			0.00	0	0
Total Jibar Future												0.00	0	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0
10Y ST	On	17/12/2025	Interest Rate Swap			101.38995	101.38995	101.65826	101.65826			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
10Y ST On 16/03/2026			Interest Rate Swap	98.59170	98.59170	98.86534	98.86534			0.00	0	0
10Y ST On 15/06/2026			Interest Rate Swap	97.45083	97.45083	97.72961	97.72961			0.00	0	0
10Y ST On 21/09/2026			Interest Rate Swap	99.54626	99.54626	99.82475	99.82475			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	100.09328	100.09328	100.09760	100.09760			0.00	0	0
1Y STN On 16/03/2017			Interest Rate Swap	100.08510	100.08510	100.09392	100.09392			0.00	0	0
1Y STN On 15/06/2017			Interest Rate Swap	99.78875	99.78875	99.80426	99.80426			0.00	0	0
1Y STN On 21/09/2017			Interest Rate Swap	99.93365	99.93365	99.96244	99.96244			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	100.32790	100.32790	100.36775	100.36775			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	99.73365	99.73365	99.78710	99.78710			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	99.55070	99.55070	99.60216	99.60216			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	99.77112	99.77112	99.83154	99.83154			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	99.85313	99.85313	100.00143	100.00143			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	99.32222	99.32222	99.47442	99.47442			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	98.75909	98.75909	98.91864	98.91864			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	99.15746	99.15746	99.32503	99.32503			0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										801,064,669.35	6,953	813,705
AA04 On 22/03/2017			Spot Bond		100.00000	0.00000	99.78292			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	11.50500	96.90493	11.50500	96.87548			0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	101.42069			0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021			Spot Bond	10.35000	98.32081	10.35000	98.29371			0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB01R On 24/11/2020 Spot Bond			10.00000	108.42600	10.00000	108.39800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.49786			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.58145			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			10.16000	96.59397	10.16000	96.56797			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	10.06452	100.00000	10.04014			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	100.72213	10.84000	100.69323			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	11.41900	100.00000	11.39639			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	103.08311	11.37000	103.05215			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.06459	100.00000	10.04021			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	88.50103	11.81000	88.47304			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	10.17172	100.00000	10.14708			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	13.85980	100.00000	13.82622			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB024L On 05/05/2021 Spot Bond			100.00000	16.71770	100.00000	16.69158			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.27687			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			9.30500	101.96387	9.30500	101.93868			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	109.39700	10.00000	109.36800			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			2.78000	118.36207	2.78000	275.83883			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.43587			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.37675			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	99.90426			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.84888			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.33311			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.13320			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.77973			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.60790				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				100.00000	0.00000	100.62330				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				100.00000	0.00000	100.02054				0.00	1,000,000,000	1,000,000,000
Total ABFN16 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN16										0.00	1,000,000,000	1,000,000,000
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	100.65319				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			12.10500	99.60152	12.10500	99.90113				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.07623				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.54195				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.72567				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.17500	102.46396	9.17500	101.07336				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.38030				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.43396				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.10758				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.18395			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.09370			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.12124			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.33654			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.70000	101.45852	5.70000	137.90426			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.70000	97.22107	5.70000	121.51049			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.20000	89.18153	6.20000	104.54385			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.74000	97.61285	6.74000	110.89468		9,975,200,000,000.00	1,480,000,000	0	
Total ABKI04 SPOT								9,975,200,000,000.00	1,480,000,000	0	
Total For ABKI04								9,975,200,000,000.00	1,480,000,000	0	
ABKS1 On 04/04/2026 Spot Bond			100.00000	0.00000	88.28605			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			2.11000	183.98817	2.11000	183.93150		0.00	0	0	
Total ABN05 SPOT								0.00	0	0	
Total For ABN05								0.00	0	0	
ABN09 On 27/06/2023 Spot Bond			2.17000	188.04148	2.17000	187.98326		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	198.37479	1.82000	198.31524		0.00	0	0	
Total ABN14 SPOT								0.00	0	0	
Total For ABN14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			8.70125	87.31606	8.70125	87.30357				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			8.70125	87.31606	8.70125	87.30357				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.21923				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.43204				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				100.00000	0.00000	100.77000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.76316				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.40085				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	99.04000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	98.87000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.69000	95.45841	2.69000	117.99025				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			2.49000	101.64916	2.49000	172.61167				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			2.40000	114.98470	2.40000	226.90729			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	97.37000			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			10.40500	89.61870	10.40500	89.59413			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	110.40000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.63745			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	105.54000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	117.60500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	105.47924	9.63000	105.45213			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	109.35000			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			10.42500	100.27684	10.42500	100.24899			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			9.72500	90.17458	9.72500	90.15118			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	113.72000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	132.39000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.97000	96.91344	10.97000	96.88516			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	99.22000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.00015			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	96.23068			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.90500	103.91759	8.90500	103.89299			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			10.20000	98.79813	10.20000	98.77128			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.97500	98.49258	9.97500	98.46653			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.43000	97.52604	10.43000	97.49911			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			10.09000	98.08605	10.09000	98.05982			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.41500	97.89891	10.41500	97.87190			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			11.27000	95.94289	11.27000	95.91431			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.27000	96.93946	11.27000	96.91058			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.87500	94.89770	9.87500	94.87271			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			11.22000	87.72419	11.22000	87.69818			0.00	0	4,360,000,000
Total ABS7 SPOT									0.00	0	4,360,000,000
Total For ABS7									0.00	0	4,360,000,000
ABS12 On 07/12/2023 Spot Bond			2.97000	215.20958	2.97000	272.58022			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			2.20000	135.81013	2.20000	138.79606			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			2.20000	139.57529	2.20000	142.33469			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01652	100.00000	0.01647			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	25.83567	100.00000	25.77308			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	80.13154			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	98.38275	100.00000	98.11828			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.42087			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.42087			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.43862			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.43862			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.40311			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	99.82565			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.82068			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.81875				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.82252				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83128				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.18500	99.29806	10.18500	99.27093				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 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
ACL120 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
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	98.01415				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	228.51817				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	228.57368				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	99.82739				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.28158				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.42479				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.54009				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	109.39700	10.00000	109.36800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.38964				0.00	0	23,391,600
Total ACL143 SPOT										0.00	0	23,391,600
Total For ACL143										0.00	0	23,391,600
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.18573				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.82685				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22609				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.83048				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	99.83702				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	102.35897	10.23000	102.33122				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	106.76887				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			10.23500	98.73847	10.23500	98.71154				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.83096				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	125.54352	1.75000	125.50607				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.83227				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				100.00000	0.00000	99.82759				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.83695				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.87082				0.00	0	32,000,000
Total ACL181 SPOT										0.00	0	32,000,000
Total For ACL181										0.00	0	32,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.53689				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.49257				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.19678				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	99.82834				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	99.83416			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.82599			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	99.82354			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.82307			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.82307			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81262			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83128			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81412			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.72613			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81262			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	103.43583			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.81990			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.81990				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	164.53881				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	165.72130				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	99.84207				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.55131				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.83839				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	97.91082				0.00	0	1,000,000,000
Total ACL213 SPOT										0.00	0	1,000,000,000
Total For ACL213										0.00	0	1,000,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	90.53872				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	99.84046				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	99.84066				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	99.82911				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.86467				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.26506				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.24687				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	99.82984				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	99.83266				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.97906				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.08344				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.46376				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.18883				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	23.58016	100.00000	23.52304				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	84.98845	100.00000	84.79263				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	19.34441	100.00000	19.29755				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	2.69321	100.00000	2.68662				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.38395				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.42957				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.58152				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	101.33836				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.35357				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	101.73343				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.65753				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.27883				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.05181				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHL01L On 15/04/2020 Spot Bond			100.00000	38.07238	100.00000	37.97419				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.49805	100.00000	11.46841				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	11.47350	100.00000	11.42854				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	9.34408	100.00000	9.30746				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			9.75500	99.31818	9.75500	99.29248				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.57000	106.73822	10.57000	106.70818				0.00	0	753,333,300
Total AIR02 SPOT										0.00	0	753,333,300
Total For AIR02										0.00	0	753,333,300
AIR04 On 29/05/2024 Spot Bond			10.14500	95.58542	10.14500	95.55972				0.00	0	110,000,000
Total AIR04 SPOT										0.00	0	110,000,000
Total For AIR04										0.00	0	110,000,000
AIR04U On 26/10/2029 Spot Bond			100.00000	12.92088	100.00000	12.89227				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			10.85000	94.38320	10.85000	94.35611				0.00	0	280,000,000
Total AIR05 SPOT										0.00	0	280,000,000
Total For AIR05										0.00	0	280,000,000
AIRL01 On 30/04/2028 Spot Bond			2.74000	176.04447	2.74000	175.98725				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.11631				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.86696				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.99147			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.87788			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	44.14575	100.00000	44.03763			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	30.98587	100.00000	30.91080			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	9.14908	100.00000	9.12692			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	9.14908	100.00000	9.12692			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.02348	100.00000	4.01778			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	0.04908	100.00000	0.04903			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.28111			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	99.85006			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01(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
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	99.83701				0.00	0	480,000,000
Total ASN011 SPOT										0.00	0	480,000,000
Total For ASN011										0.00	0	480,000,000
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	99.71851				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(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
ASN01(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
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	98.74000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.75539				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			2.65000	245.92122	2.65000	245.84184				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	98.16659				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	90.39320				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.85444				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			2.66500	172.90467	2.66500	218.99948				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	99.84893				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	101.89979				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	101.44030				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.37276				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	101.36216				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	101.20162				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	101.05578				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.97549				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.29612				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	99.93763				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.88248				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	101.49449				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				100.00000	0.00000	86.80766				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	101.34853				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	99.80637				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	99.83485				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	100.07057				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	99.01119				0.00	0	1,169,320,700
Total ASN083 SPOT										0.00	0	1,169,320,700
Total For ASN083										0.00	0	1,169,320,700
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	100.28097				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	101.84006				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	101.60682				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.35935				0.00	80,000,000	20,000,000
Total ASN092 SPOT										0.00	80,000,000	20,000,000
Total For ASN092										0.00	80,000,000	20,000,000
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	100.87691				0.00	80,000,000	20,000,000
Total ASN096 SPOT										0.00	80,000,000	20,000,000
Total For ASN096										0.00	80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09 On 17/08/2016 Spot Bond				100.00000	0.00000	100.60356				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	61.30716				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.28516				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83034				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	92.63890				0.00	80,000,000	20,000,000
Total ASN113 SPOT										0.00	80,000,000	20,000,000
Total For ASN113										0.00	80,000,000	20,000,000
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	101.27055				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.13078				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	99.78224				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	99.83374				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.51559				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	100.52335				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	100.50755				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	100.25441				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	100.25240				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13(On 20/12/2020 Spot Bond				100.00000	0.00000	99.78412				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	71.10678				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			2.93000	137.00178	2.93000	137.09231				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	100.11795				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	72.27793				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.00000	0.00000	99.83508				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	99.81224				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.02601				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.02601				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 11/11/2016 Spot Bond				100.00000	0.00000	101.28855				0.00	0	0
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			2.97500	135.88603	2.97500	136.77647				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	91.26599				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	100.29109				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	68.46706	100.00000	68.31553				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	31.61106	100.00000	31.53448				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	31.68377	100.00000	31.60702				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN40I On 20/12/2017 Spot Bond			100.00000	31.35654	100.00000	31.28058				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	55.69443	100.00000	55.55951				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	98.65952	100.00000	98.39572				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	31.60056	100.00000	31.52400				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	66.21787	100.00000	66.05746				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	97.84353	100.00000	97.58673				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.77408	100.00000	2.76736				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	24.50040	100.00000	24.44040				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.00006				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.87009				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			9.63000	102.29682	9.63000	102.27053				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.64425				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	99.90646				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.53515				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			11.05000	95.07744	11.05000	95.04950				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			10.66000	96.26401	10.66000	96.23685				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	102.02313	9.30000	101.99794				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.50638				0.00	0	1,491,400,000
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	37.96179	100.00000	37.86881				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.23148				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			9.45500	102.53581	9.45500	102.50994				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	102.43326				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			12.43689	101.51063	12.43689	101.46317				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	102.38611	11.06000	102.35322				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA16 On 30/09/2016 Spot Bond			10.90341	101.51348	10.90341	102.01034				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.57608				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.40685				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.40685				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			12.49477	100.24494	12.49477	101.07515				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			12.23000	101.17740	12.23000	101.14392				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	102.29213				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.15500	88.24942	12.15500	99.78937				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.34220				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.10500	83.40530	12.10500	101.82621				0.00	0	300,000,000
Total BAYA32 SPOT										0.00	0	300,000,000
Total For BAYA32										0.00	0	300,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.28137				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.33173				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.33173				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.70347				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	102.33207				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83427				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.33207				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	102.26192				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	102.26192				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.33218				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	101.97951				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.28104				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	102.50344				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB0 On 31/12/2016 Spot Bond			15.84251	102.90716	15.84251	102.84595				0.00	0	200,000,000
Total BAYB03 SPOT										0.00	0	200,000,000
Total For BAYB03										0.00	0	200,000,000
BAYB0 On 31/03/2017 Spot Bond			14.71654	102.67270	14.71654	102.67474				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	102.98670				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	102.98652				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	102.98661				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	103.08702				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	102.63420				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	68.39936	100.00000	68.26959				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.46365	100.00000	22.40863				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.44445	100.00000	20.39437				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.62002	100.00000	12.58912				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.62541	100.00000	12.59482				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.25821	100.00000	15.22084				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.22098	100.00000	13.18860				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	89.59072	100.00000	89.37991				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	85.42640	100.00000	85.23486				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	89.02439	100.00000	88.80779				0.00	0	0
Total BC107U SPOT										0.00	0	0
Total For BC107U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	88.36624	100.00000	88.08572				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	83.71560	100.00000	83.52403				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				100.00000	0.00000	101.21566				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.51995				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.64581				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	13.19192	100.00000	13.15996				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	13.19192	100.00000	13.15996				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			2.08000	103.40194	2.08000	193.65110			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			9.04000	88.47443	9.04000	157.17095			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			9.04000	89.78817	9.04000	157.69381			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			9.42500	92.04995	9.42500	92.02680			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.85500	98.68738	8.85500	98.66415		1,771,000,000,000.00	200,000,000	200,000,000	
Total BEER02 SPOT								1,771,000,000,000.00	200,000,000	200,000,000	
Total For BEER02								1,771,000,000,000.00	200,000,000	200,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.05405	100.00000	9.03211			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.83512	100.00000	7.81614			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.83512	100.00000	7.81614			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.31209	100.00000	8.29195			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.12092	100.00000	11.09399			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1F2I On 21/11/2032 Spot Bond			100.00000	15.36068	100.00000	15.32347				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.28045				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.39921				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.37395				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.44583				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.64654				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	90.79602	100.00000	90.57072				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.00022				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.35408				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.02243				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.08902				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.17773				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	88.78049	100.00000	88.56448				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	88.78049	100.00000	88.56448				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	99.95373				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	99.95293				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.95500	102.04155	8.95500	102.01726				0.00	0	4,100,000,000
Total BG42A4 SPOT										0.00	0	4,100,000,000
Total For BG42A4										0.00	0	4,100,000,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	99.95054				0.00	3,300,000,000	1,100,000,000
Total BG42B SPOT										0.00	3,300,000,000	1,100,000,000
Total For BG42B										0.00	3,300,000,000	1,100,000,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	99.94616				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	63.84496	100.00000	63.69029				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	63.84496	100.00000	63.69029				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.58403				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.93500	97.72326	11.93500	97.69247				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.16110				0.00	0	1,323,191,300
Total BGL03 SPOT										0.00	0	1,323,191,300
Total For BGL03										0.00	0	1,323,191,300
BGL04 On 05/02/2025 Spot Bond			11.82500	91.23583	11.82500	98.39540				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.95000	99.89230	11.95000	101.18067				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.20747				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			12.44500	99.47575	12.44500	100.53402				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.29672				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.95000	100.53975	11.95000	100.50805				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.18670				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			12.33000	103.31021	12.33000	101.67180				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	104.60247				0.00	0	400,000,000
Total BGR02 SPOT										0.00	0	400,000,000
Total For BGR02										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
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	102.64575				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.37927				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.48665				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.53500	102.27156	9.53500	102.24554				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.37717				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	99.88414				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.67208				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC094 On 19/07/2016 Spot Bond				100.00000	0.00000	101.08620				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				100.00000	0.00000	100.88919				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	100.60301				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	100.45398				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	99.79193				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	101.78289				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	99.56377				0.00	0	0
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	101.61837				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC116 On 18/07/2016 Spot Bond				100.00000	0.00000	99.27690				0.00	0	0
Total BTC116 SPOT										0.00	0	0
Total For BTC116										0.00	0	0
BTC117 On 19/07/2016 Spot Bond				100.00000	0.00000	99.24939				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	101.17872				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	98.88970				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	98.88924				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC124 On 11/08/2016 Spot Bond				100.00000	0.00000	98.25086				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.21644				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.39057				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	98.53265				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.85617				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	98.38530				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	98.23851				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	98.42691				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	96.92698	100.00000	96.67257				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.89813				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.96028				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	99.90878				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.63163				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	26.65001	100.00000	26.58473				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			10.15500	103.00907	10.15500	102.98150				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	103.91575			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			15.80500	94.86466	15.80500	94.82546			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	103.01992			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			13.60500	99.79247	13.60500	99.75640			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			9.65500	100.49245	9.65500	100.46670			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.08419			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			13.60500	96.94230	13.60500	96.90725			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	94.75861			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			11.35000	92.10743	11.35000	92.07980			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.70253			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.12150			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.99761			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			10.95000	101.74681	10.95000	101.71734			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.94500	107.52297	10.94500	107.49168			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.00000	103.27753	11.00000	103.24732			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.02000	103.49589	11.02000	103.46573			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.07197			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.56278			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.67823			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	109.39660	10.00000	109.36810			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.85195			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	99.74892			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.48333			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	23.16424	100.00000	23.10812			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR19 On 04/06/2018 Spot Bond			100.00000	29.04321	100.00000	28.97285				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	25.67169	100.00000	25.60882				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.00246				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.85403				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.08986				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.18364				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.02999				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	102.10023				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.18104				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.39897				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.42695				0.00	0	200,000,000
Total CIG07 SPOT										0.00	0	200,000,000
Total For CIG07										0.00	0	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
CIG09L On 07/06/2019 Spot Bond			100.00000	20.11448	100.00000	20.05168			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.57220	10.11000	104.54388			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.65179			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	131.35444	2.76000	131.31165			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	128.87472	3.14000	131.26900			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	102.32106	8.25000	102.29834			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			2.90000	138.38343	2.90000	132.06060			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	136.81990	2.40000	130.57018			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.76515			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.22000	101.06872	9.22000	101.04398			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.36294			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.36294			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.27000	101.03791	9.27000	101.01307			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.27000	101.03791	9.27000	101.01307			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.32000	99.80382	9.32000	99.77945			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.82378			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.80768			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23 On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.68355				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.51304				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	93.69172	13.50000	93.65811				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.82578	9.35000	102.79998				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.22628				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.08316				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.26399				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.26399				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.26399				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.05589			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			10.03500	101.15384	10.03500	101.12693			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	101.42385			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45628			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00740			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83508			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97850			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	100.51525			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	100.54004			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.08494			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	100.56933			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	101.03752			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.58384				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	102.22353				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.12644				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.42734				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	109.39700	10.00000	109.36800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.98155				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	102.10569				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	102.03405				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	99.81310				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	102.00911				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	102.32328				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	102.08795				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	181.38805			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	100.51307			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	182.47378			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	180.50908			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	181.76934			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.77554			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.68500	91.28667	11.68500	91.25850			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.20500	92.64704	12.20500	92.61722			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	102.00614			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.81027			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.76047			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.25780			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN32(On 30/04/2018 Spot Bond				100.00000	0.00000	101.14468				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32(On 30/04/2018 Spot Bond			8.80500	101.04582	8.80500	101.03558				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32(On 24/07/2017 Spot Bond				100.00000	0.00000	101.26843				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN32(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
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	99.82440				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	99.82159				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32(On 20/06/2023 Spot Bond				100.00000	0.00000	99.81057				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	99.82010				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	99.80515				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	102.00614				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				100.00000	0.00000	156.37816				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.00000	0.00000	101.20676				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	99.78322				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	102.01637				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	99.79739				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	99.84066				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	99.81577				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.00000	0.00000	101.19680				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	101.96523				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	101.13309				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.34971				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	101.06699				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	101.25115				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 20/03/2019 Spot Bond				100.00000	0.00000	99.84487				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.86500	100.80631	10.86500	100.77734				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	99.83204				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.14062				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			13.00500	102.86254	13.00500	102.82733				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.18151				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			13.03500	103.02993	13.03500	102.99419				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	109.04702	10.02000	109.01773				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.18151				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.29248				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	80.98017				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.83436				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN377 On 20/09/2023 Spot Bond				100.00000	0.00000	99.83116			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83133			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	102.08182			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			10.35000	100.54405	10.35000	100.51648			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.78371			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	99.81543			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.22160	10.98000	100.19250			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.53402	11.00000	102.50419			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	99.81218			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.26340			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.79500	98.95701	12.79500	98.92367			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	99.79576			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	99.83104				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.36373				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	99.82095				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	101.76349				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	99.83889				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	87.74240				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	99.83022				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.26915				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	99.81726				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	100.39178				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.73634				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.73257				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	99.83011				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	99.81032				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.88340				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.88340				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.65336				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	99.84821				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	84.36384				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	99.82917				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.94756				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.65706				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	99.81224				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	99.81130				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.66465				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	99.81412				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	99.77845				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	99.80472				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.76321				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.92986	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	99.72053				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	99.79537				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	44.21689	7.01000	44.81359				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	99.79349				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	101.67991				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	99.72533				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	99.74674				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	99.72533				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	103.37393				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	99.75327				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	99.80693				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.76021				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	99.75607				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	101.97756				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	99.70727				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	99.70584				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	99.69473				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	102.68843				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	101.84248				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	99.81321				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	99.81224				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	102.05035				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.10986				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	103.24167				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	99.66300				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	99.85430				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN443 On 06/09/2016 Spot Bond				100.00000	0.00000	99.84302				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	100.58465				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			11.02000	101.84582	11.02000	101.81613				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	177.38155			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.42500	92.04995	9.42500	92.02680			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			9.04000	35.79396	9.04000	157.17095			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			9.04000	36.28100	9.04000	157.69381			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.65635			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.75179			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	99.82187			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	99.83240			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83039			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.66501			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	99.82852			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	101.25780				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	99.84244				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83508				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83602				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	99.83502				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	99.82823				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.50013				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.60189				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			9.40000	103.47178	9.40000	103.42092				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			9.46000	99.40497	9.46000	99.37987				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			10.40000	109.09202	10.40000	109.06180				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.56000	103.20577	10.56000	103.17692				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJG0 On 09/06/2024 Spot Bond			10.64500	97.67537	10.64500	97.64769			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.93000	93.18468	10.93000	93.15759			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.77000	92.09117	11.77000	92.06240			0.00	0	350,000,000
Total COT02 SPOT									0.00	0	350,000,000
Total For COT02									0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.77000	85.58938	11.77000	85.56264			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	12.91519	100.00000	12.88389			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	11.12970	100.00000	11.10273			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	18.72748	100.00000	18.68211			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	85.40278	100.00000	85.20824			0.00	0	0
Total CPL04U SPOT									0.00	0	0
Total For CPL04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL05L On 30/10/2018 Spot Bond			100.00000	22.69001	100.00000	22.63444			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	21.06607	100.00000	21.01504			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.32500	96.51158	12.32500	96.47987			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	27.50004	100.00000	27.43342			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	21.17597	100.00000	21.12467			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	28.06502	100.00000	27.99703			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			8.48000	99.47610	8.48000	99.45365			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.57434			0.00	0	0
Total DENG58 SPOT									0.00	0	0
Total For DENG58									0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.92623			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	103.28425			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	100.38254			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	100.22899			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.08990			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.61704			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.98829			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.93145			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	42.02934	100.00000	41.94613			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	99.78353			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.88677			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	99.80982			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	59.74776			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.09000	95.81328	10.09000	95.78751			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			8.12000	99.97775	8.12000	99.95553			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	99.72677	100.00000	99.45504			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			9.92500	101.87434	9.92500	101.84723			0.00	0	1,717,100,000
Total DV22 SPOT									0.00	0	1,717,100,000
Total For DV22									0.00	0	1,717,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	17.26726	100.00000	17.22883			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.35500	101.25072	10.35500	101.22265			0.00	0	2,102,300,000
Total DV23 SPOT									0.00	0	2,102,300,000
Total For DV23									0.00	0	2,102,300,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.11235	100.00000	13.08317			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			10.27500	100.03106	10.27500	100.00353			0.00	0	400,000,000
Total DV24 SPOT									0.00	0	400,000,000
Total For DV24									0.00	0	400,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08827	9.69000	103.06147			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			11.25000	95.54445	11.25000	95.51572			0.00	0	250,000,000
Total DV29 SPOT									0.00	0	250,000,000
Total For DV29									0.00	0	250,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	103.21780	10.10000	103.18986			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	101.73616			0.00	1,630,000,000	3,630,000,000
Total DVC013 SPOT									0.00	1,630,000,000	3,630,000,000
Total For DVC013									0.00	1,630,000,000	3,630,000,000
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	100.45077			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	99.91690			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.43252				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	100.26399				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	100.46201				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	102.41950				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	99.91177				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	99.90925				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	102.04390				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.59433				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.67011				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.38920				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.31693				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.99500	120.20593	8.99500	120.17688				0.00	0	100,000,000
Total E170 SPOT										0.00	0	100,000,000
Total For E170										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170/R On 01/08/2020 Spot Bond			100.00000	21.22911	100.00000	21.18188			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.99500	101.32575	9.99500	101.29890			0.00	0	25,000,000,000
Total ECN20 SPOT									0.00	0	25,000,000,000
Total For ECN20									0.00	0	25,000,000,000
ECN22 On 14/03/2022 Spot Bond			10.15000	100.69668	10.15000	100.66959			0.00	0	25,000,000,000
Total ECN22 SPOT									0.00	0	25,000,000,000
Total For ECN22									0.00	0	25,000,000,000
ECN24 On 14/03/2024 Spot Bond			10.39500	100.12697	10.39500	100.09939			0.00	0	25,000,000,000
Total ECN24 SPOT									0.00	0	25,000,000,000
Total For ECN24									0.00	0	25,000,000,000
ECN32 On 14/03/2032 Spot Bond			2.90000	105.85013	2.90000	105.81532			0.00	0	25,000,000,000
Total ECN32 SPOT									0.00	0	25,000,000,000
Total For ECN32									0.00	0	25,000,000,000
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.61721			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.09611			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.30708			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	18.44541	100.00000	18.40023			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	106.10774	2.40000	106.07420			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL037/I On 31/01/2037 Spot Bond			2.25000	108.72733	2.25000	108.69341			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			2.22500	130.33935	2.22500	130.29884			0.00	0	40,000,000
Total EL28 SPOT									0.00	0	40,000,000
Total For EL28									0.00	0	40,000,000
EL29 On 19/11/2029 Spot Bond			2.21000	117.99889	2.21000	117.96227			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			2.21000	118.63107	2.21000	118.59418			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			2.25000	109.45961	2.25000	109.42548			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	106.53921	2.38000	106.50558			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	108.72733	2.25000	108.69341			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			10.32000	104.76846	10.32000	104.73950			0.00	0	48,115,000
Total EMM01 SPOT									0.00	0	48,115,000
Total For EMM01									0.00	0	48,115,000
EMM02 On 11/03/2021 Spot Bond			10.22000	104.57672	10.22000	104.54840			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			10.82000	97.07966	10.82000	97.05187			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			11.03500	88.40303	11.03500	93.06925			0.00	0	1,000,000,000
Total EMM04 SPOT									0.00	0	1,000,000,000
Total For EMM04									0.00	0	1,000,000,000
EMM05 On 17/04/2029 Spot Bond			11.30000	97.44303	11.30000	98.93518			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM06 On 23/06/2025 Spot Bond			10.92000	95.96975	10.92000	97.42389			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.34633			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.94103			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.91015			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.60874			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.27190			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	13.85172	100.00000	13.81816			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	5.67366	100.00000	5.65992			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	100.47683			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	100.93504			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	100.46122			0.00	0	0
Total EPFC22 SPOT									0.00	0	0
Total For EPFC22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC2: On 22/08/2016 Spot Bond				100.00000	0.00000	102.49315				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2: On 22/02/2017 Spot Bond				100.00000	0.00000	100.49529				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2: On 04/11/2016 Spot Bond				100.00000	0.00000	100.88386				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.69246				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.71105				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			13.10500	94.52580	13.10500	94.49303				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.55336				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.36591				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.68370				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.68600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.71998				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.75742				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.65847				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.63227				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.65044				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.63299				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.62571				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.65845				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.68306				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.65736			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			8.70500	102.28232	8.70500	102.25851			0.00	0	83,002,999,900
Total ES18 SPOT									0.00	0	83,002,999,900
Total For ES18									0.00	0	83,002,999,900
ES18/R On 20/04/2018 Spot Bond			9.25000	101.36812	9.25000	101.34307			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			9.52500	106.14485	9.52500	106.11773		18,295,620,000.00		1,920,800	29,700,000,000
Total ES23 SPOT								18,295,620,000.00		1,920,800	29,700,000,000
Total For ES23								18,295,620,000.00		1,920,800	29,700,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.85224	10.00000	103.82441			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.90000	88.86824	9.90000	88.84478			0.00	0	41,201,624,900
Total ES26 SPOT									0.00	0	41,201,624,900
Total For ES26									0.00	0	41,201,624,900
ES33 On 15/09/2033 Spot Bond			10.55000	77.82632	10.53500	77.90070			0.00	0	129,662,371,100
Total ES33 SPOT									0.00	0	129,662,371,100
Total For ES33									0.00	0	129,662,371,100
ES42 On 25/04/2042 Spot Bond			10.68000	82.11157	10.68000	82.08824			0.00	0	33,809,656,100
Total ES42 SPOT									0.00	0	33,809,656,100
Total For ES42									0.00	0	33,809,656,100
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.05262			0.00	0	7,500,000,000
Total EXX01 SPOT									0.00	0	7,500,000,000
Total For EXX01									0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.27395			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	13.42699	100.00000	13.34839			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	13.42699	100.00000	13.34839			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF03U On 01/11/2018 Spot Bond			100.00000	13.42699	100.00000	13.34839			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	13.42699	100.00000	13.34839			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.84618			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.52370			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.35179			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.45932			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.42045			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.32881			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				100.00000	0.00000	100.48837			0.00	0	0
Total FIFC23 SPOT									0.00	0	0
Total For FIFC23									0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	101.51993			0.00	0	0
Total FIFC25 SPOT									0.00	0	0
Total For FIFC25									0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.16038			0.00	0	0
Total FIFC27 SPOT									0.00	0	0
Total For FIFC27									0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	102.77979			0.00	0	0
Total FIFC28 SPOT									0.00	0	0
Total For FIFC28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	100.15299			0.00	0	0
Total FIFC29 SPOT									0.00	0	0
Total For FIFC29									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.16442	100.00000	0.16402			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	0.16442	100.00000	0.16402			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	11.50321	100.00000	11.47535			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	11.19845	100.00000	11.17132			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	99.95467			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.72704			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	99.94981			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.94657			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			10.20500	96.13638	10.20500	96.11024			0.00	0	70,000,000
Total FRB05 SPOT									0.00	0	70,000,000
Total For FRB05									0.00	0	70,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.06100			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.25753				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.24105				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.16250				0.00	0	420,000,000
Total FRB12 SPOT										0.00	0	420,000,000
Total For FRB12										0.00	0	420,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.29374				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			11.05000	94.07019	11.05000	96.35847				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.41842				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.78694				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.97433				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.88337				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.25000	102.35585	12.25000	102.32260				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.82586				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.90500	108.12123	10.90500	108.08987				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	103.21043				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			2.20000	141.43013	2.20000	142.33469				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.57000	119.92996	2.57000	279.49433				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.40500	113.52704	2.40500	120.64020				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			3.06000	96.00460	3.06000	163.02407				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.16000	103.93771	3.16000	205.10331				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.66000	92.49590	3.66000	92.69737				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ0: On 30/11/2020 Spot Bond			7.29800	73.03110	7.29800	72.52115				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			9.29000	47.53579	9.29000	46.65829				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.54000	46.13858	9.54000	45.24255				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	63.84496	100.00000	63.69029				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05I On 13/10/2018 Spot Bond			100.00000	25.79665	100.00000	25.71522				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC061 On 31/12/2017 Spot Bond			100.00000	32.97500	100.00000	32.81189			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.31412			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	102.44458			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	102.14952			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	102.33564			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.50171	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.50171	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	102.33110			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	102.23350			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	102.50131			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	102.29706			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.40303	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	102.42627			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.93213			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	102.85275			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC132 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
FRC133 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
FRC134 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
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC140 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
FRC141 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
FRC142 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
FRC143 On 20/09/2017 Spot Bond			100.09221	47.44645	100.09221	47.33141			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	102.10858			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	107.28423			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	102.29013			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/09/2017 Spot Bond			5.76400	94.32448	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.31286			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.13357			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.19485			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.79612			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	102.16081			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	74.62092	13.22500	72.20720			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.05197			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.05424			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.87590			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	102.06342			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.63500	106.03297	3.63500	109.66166			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	102.21761				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	102.21761				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17(On 21/02/2018 Spot Bond				100.00000	0.00000	100.56882				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17(On 30/06/2017 Spot Bond				100.00000	0.00000	102.00614				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	102.21761				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	102.10404				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	102.06092				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	101.13039				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	102.36928				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	88.30213				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	101.37152				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	102.68271				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.68044				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	102.19500				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	102.19500				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.68167				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.76192				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	109.39700	10.00000	109.36800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	102.30360				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.42963				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				100.00000	0.00000	101.42963				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				100.00000	0.00000	100.99740				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	100.92153	8.75000	100.89780				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	102.15860				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	12.85382	100.00000	12.82268				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	11.88956	100.00000	11.86075				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				100.00000	0.00000	97.95878				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	15.38844	100.00000	15.35116				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	102.26295				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	43.54284	100.00000	43.43620				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				100.00000	0.00000	100.89676				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	10.22835	100.00000	10.20357				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	42.20777	100.00000	42.10552				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				100.00000	0.00000	100.89672				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	42.18565	100.00000	42.08346				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				100.00000	0.00000	100.89484				0.00	0	0
Total FRC217 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 FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.85606				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	101.02905				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.97488				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.01000	136.57685	3.01000	136.53142				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	100.81835				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	100.80917				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	100.80917				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	100.61591				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.00000	0.00000	100.06501				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	99.91240				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	102.15967				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	102.29666				0.00	0	0
Total FRC230 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 FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	101.84634				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23 On 15/07/2016 Spot Bond				100.00000	0.00000	101.38550				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			3.87000	130.71246	3.87000	130.66593				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	103.23095				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	101.75235				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	88.44733				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	92.76496				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	89.10153				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	94.63648				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	96.77394				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	87.53132				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	87.17061				0.00	0	0
Total FRC242 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 FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	102.97732				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	93.86215				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	102.94974				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	102.37270				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	89.76470				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	75.99778				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	93.49383				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				100.00000	0.00000	81.90487				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.07411				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.20801				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.54000	113.99691	3.54000	132.88162				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	102.32190				0.00	0	0
Total FRC67 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 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			3.59000	106.26604	3.59000	132.54314				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.57000	104.30694	3.57000	132.67841				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			2.66000	101.62839	2.66000	138.40193				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.73000	102.57812	2.73000	151.86427				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.33497				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	102.05867				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	102.30832				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.64414				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.55792				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	102.24723				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	102.24496				0.00	0	0
Total FRC96A 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 FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.46087				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	18.40377	100.00000	18.35920				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	45.64027	100.00000	45.52971				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	86.99764	100.00000	86.79245				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	14.73382	100.00000	14.69774				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.11586				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.16691				0.00	0	20,000,000
Total FRJ18 SPOT										0.00	0	20,000,000
Total For FRJ18										0.00	0	20,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.36898				0.00	40,000,000	60,000,000
Total FRJ19 SPOT										0.00	40,000,000	60,000,000
Total For FRJ19										0.00	40,000,000	60,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.40957				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.48188				0.00	2,500,000,000	2,500,000,000
Total FRJ21 SPOT										0.00	2,500,000,000	2,500,000,000
Total For FRJ21										0.00	2,500,000,000	2,500,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	100.72675				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	3.29175	100.00000	3.28542				0.00	0	0
Total FRS01U 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 FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	3.29175	100.00000	3.28542				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.12300	85.26594	2.12300	113.43184				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	110.27589	2.50000	119.49576				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.24137				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.47471	10.38000	101.44615				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	101.47471	10.38000	101.44615				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 31/01/2038 Spot Bond			2.64000	107.55098	2.64000	116.72852				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			2.60000	220.97891	2.60000	220.90790				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	117.35275	2.61000	117.31498				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.63000	220.09551	2.63000	220.02460				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	92.17955				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.89000	116.20804	2.89000	116.16974				0.00	0	0
Total FRS114 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 FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.80500	113.60253	2.80500	113.56537				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.80500	113.60253	2.80500	113.56537				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.75000	120.00608	2.75000	216.53385				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.80000	215.16949	2.80000	215.09918				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.42000	105.52743	2.42000	105.49401				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.83000	169.15082	2.83000	214.24391				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.08000	93.89149	3.08000	108.52006				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.10000	103.18271	3.10000	162.37462				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.53000	88.05501	3.53000	100.83787				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.09000	103.31332	3.09000	162.53670				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2016 Spot Bond			100.00000	89.75419	100.00000	89.54250				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.15000	161.62131	3.15000	161.56698				0.00	0	0
Total FRS131 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 FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.34000	200.32976	3.34000	200.31782				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	82.00260				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.46000	88.75455	3.46000	101.98824				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.43000	89.13353	3.43000	102.48616				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.24000	90.60348	3.24000	105.70952				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			2.96000	164.71539	2.96000	164.66086				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			3.11000	206.52651	3.11000	206.45731				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	100.77132				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				100.00000	0.00000	99.85714				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				100.00000	0.00000	105.24274				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			3.09000	162.59109	3.09000	162.53670				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			3.09000	162.59109	3.09000	162.53670				0.00	0	0
Total FRS143 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 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			3.38000	95.78531	3.38000	157.91109			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			3.19000	113.37954	3.19000	113.49802			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			2.71000	138.29877	2.71000	138.64845			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	76.88100			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			3.44000	156.49739	3.44000	156.97316			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			3.48000	155.82422	3.48000	156.35143			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			3.16000	112.89019	3.16000	113.76206			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			3.45000	156.10095	3.45000	156.81746		1,725,000,000,000.00	500,000,000	500,000,000	
Total FRS152 SPOT								1,725,000,000,000.00	500,000,000	500,000,000	
Total For FRS152								1,725,000,000,000.00	500,000,000	500,000,000	
FRS36 On 07/12/2023 Spot Bond			2.33000	121.75204	2.33000	283.74248		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			2.22000	122.59810	2.22000	285.71507		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			2.94000	117.18378	2.94000	273.09168		0.00	0	0	
Total FRS43 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 FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.67000	101.43372	2.67000	138.93358				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.14585				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.20000	142.37895	2.20000	142.33469				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.41817				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.66591				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.00728				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	116.58909	2.48000	116.55197				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	56.42297	104.97509	56.28023				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	57.75133	101.07593	57.61008				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	53.96397	100.44759	44.21469				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	47.43668	100.76967	47.32096				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

Contract 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 FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.12000	125.96046	2.12000	125.92163				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			2.35000	98.02137	2.35000	121.15926				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.25630				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38000	97.79214	2.38000	120.87583				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.38388				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			2.42000	121.06495	2.42000	282.14054				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.86359				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.42736				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			7.43000	102.06773	7.43000	102.04734				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			8.53500	102.03894	8.53500	102.01577				0.00	0	0
Total FRX17 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 FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.79500	104.55486	8.79500	104.53028				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.38500	99.61563	9.38500	99.59080				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			9.68000	98.53660	9.68000	98.51116				0.00	0	400,000,000
Total FRX20 SPOT										0.00	0	400,000,000
Total For FRX20										0.00	0	400,000,000
FRX23 On 28/02/2023 Spot Bond			10.44500	89.44449	10.44500	89.41987				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.59000	100.99622	10.59000	100.96775				0.00	0	500,000,000
Total FRX24 SPOT										0.00	0	500,000,000
Total For FRX24										0.00	0	500,000,000
FRX26 On 01/10/2026 Spot Bond			10.99000	92.83764	10.99000	92.81050				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			11.18000	93.70374	11.18000	93.67574				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.27000	90.37785	11.27000	90.35064				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.13000	74.42518	11.13000	74.40316				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.86575				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.88845				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.94516				0.00	0	0
Total FS1A5 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 FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.03595			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.10404			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.39905			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.54995			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.44582			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.56740			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.58677			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.60290			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.67379			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	3.73839	100.00000	3.72933			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	0.62720	100.00000	0.62568			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

Contract 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 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	25.83567	100.00000	25.77308				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	4.33451	100.00000	4.32401				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	0.72721	100.00000	0.72545				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	10.31652	100.00000	10.28396				0.00	0	0
Total FS5A1U 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 FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.83612	100.00000	1.83032				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	0.32679	100.00000	0.32576				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	1.64923	100.00000	1.64519				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.83612	100.00000	1.83032				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	1.83612	100.00000	1.83032				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	1.83612	100.00000	1.83032				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	1.83612	100.00000	1.83032				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.53774				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			10.04500	101.19912	10.04500	101.17203				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.44894				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.46175				0.00	0	0
Total GH31A2 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 GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.46685				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.49996				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.54065				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.56605				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	100.38219				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	12.80137	100.00000	12.77036				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	38.31897	100.00000	38.22614				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	15.89431	100.00000	15.85580				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	11.69598	100.00000	11.66764				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	8.77916	100.00000	100.00000				0.00	0	0
Total GRB05U 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 GRB05U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	1.58104	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB08 On 29/07/2016 Spot Bond			100.00000	89.02439	100.00000	100.00000				0.00	0	0
Total GRB08U SPOT										0.00	0	0
Total For GRB08U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	64.48892	100.00000	100.00000				0.00	0	0
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	30.58703	100.00000	100.00000				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	25.29670	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	13.59424	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	12.64835	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.15798				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.19651				0.00	0	20,000,000
Total GRH1A3 SPOT										0.00	0	20,000,000
Total For GRH1A3										0.00	0	20,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.24433				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				100.00000	0.00000	101.31071				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	100.14393				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.53485				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.93314				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.42553				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.76126				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.78038				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.21887				0.00	0	0
Total GSIS04 SPOT										0.00	0	0
Total For GSIS04										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.01769				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 GSI16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	103.49041				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.35675				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	13.42273	100.00000	13.39021				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	99.99994				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.99430				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.83225				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	102.88041				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	100.86987				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	101.36849				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HILC31 On 10/08/2016 Spot Bond				100.00000	0.00000	100.74795				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	9.90373	100.00000	9.87947				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	9.90373	100.00000	9.87947				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	10.50600	100.00000	10.48027				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	10.50600	100.00000	10.48027				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	11.28036	100.00000	11.25273				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	11.28036	100.00000	11.25273				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	12.22680	100.00000	12.19685				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				100.00000	0.00000	101.02249			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	109.39700	10.00000	109.36800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.83500	103.21411	9.83500	103.18689		1,606,054,516,500.00	163,299,900	54,433,300	
Total HPF05 SPOT								1,606,054,516,500.00	163,299,900	54,433,300	
Total For HPF05								1,606,054,516,500.00	163,299,900	54,433,300	
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.66736			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.63198			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.66597			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.44433			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			9.20500	105.43258	9.20500	105.40652			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	16.34243	100.00000	16.30606			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			2.21000	122.67535	2.21000	285.89520				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			2.08000	126.56942	2.08000	294.97138				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			2.44000	101.76496	2.44000	101.73278			384,300,000,000,000.00	157,500,000,000	52,500,000,000	
Total HWAY33 SPOT									34,300,000,000,000.00	157,500,000,000	52,500,000,000	
Total For HWAY33									34,300,000,000,000.00	157,500,000,000	52,500,000,000	
HWAY3 On 31/07/2034 Spot Bond			10.67000	92.12069	10.67000	92.09438			160,050,000,000,000.00	15,000,000,000	14,670,000,000	
Total HWAY34 SPOT									10,050,000,000,000.00	15,000,000,000	14,670,000,000	
Total For HWAY34									10,050,000,000,000.00	15,000,000,000	14,670,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.49569	100.00000	12.46788			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			10.68500	91.81103	10.68500	91.78478			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	12.49566	100.00000	12.46786			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	95.83333	100.00000	95.58442			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	95.02178	100.00000	94.77813			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	84.59770	100.00000	84.40367			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	109.39700	10.00000	109.36800			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			1.74000	127.12550	1.74000	127.08759			0.00	0	73,513,360,800	
Total I2025 SPOT									0.00	0	73,513,360,800	

Contract 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									0.00	0	73,513,360,800
I2033 On 28/02/2033 Spot Bond			1.81000	106.96044	1.81000	106.92843			135,557,597,000,000.00	74,893,700,000	79,671,605,900
Total I2033 SPOT									15,557,597,000,000.00	74,893,700,000	79,671,605,900
Total For I2033									15,557,597,000,000.00	74,893,700,000	79,671,605,900
I2038 On 31/01/2038 Spot Bond			1.88000	132.77385	1.88000	132.73374			3,737,440,000,000.00	1,988,000,000	139,114,428,100
Total I2038 SPOT									3,737,440,000,000.00	1,988,000,000	139,114,428,100
Total For I2038									3,737,440,000,000.00	1,988,000,000	139,114,428,100
I2046 On 31/03/2046 Spot Bond			1.89000	133.26948	1.89000	133.22923			3,379,320,000,000.00	1,788,000,000	119,292,776,600
Total I2046 SPOT									3,379,320,000,000.00	1,788,000,000	119,292,776,600
Total For I2046									3,379,320,000,000.00	1,788,000,000	119,292,776,600
I2050 On 31/12/2050 Spot Bond			1.93500	142.46184	1.93500	142.41858			39,059,910,000,000.00	20,186,000,000	59,037,558,700
Total I2050 SPOT									19,059,910,000,000.00	20,186,000,000	59,037,558,700
Total For I2050									19,059,910,000,000.00	20,186,000,000	59,037,558,700
IBL22 On 15/03/2018 Spot Bond			8.70500	104.49164	8.70500	104.46745			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			8.64000	102.55703	8.64000	102.53312			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.98824			0.00	105,000,000	35,000,000
Total IBL33 SPOT									0.00	105,000,000	35,000,000
Total For IBL33									0.00	105,000,000	35,000,000
IBL34 On 31/01/2017 Spot Bond			2.20000	99.86583	2.20000	138.79606			0.00	0	50,000,000
Total IBL34 SPOT									0.00	0	50,000,000
Total For IBL34									0.00	0	50,000,000
IBL36 On 31/01/2022 Spot Bond			2.27000	103.54150	2.27000	141.82212			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.92656			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			8.82500	101.62765	8.82500	101.60368			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.24066			0.00	0	0
Total IBL42 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 IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800				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			9.53500	96.48363	9.53500	96.45907				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			10.02500	94.80694	10.02500	94.78146				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			9.00500	98.72384	9.00500	98.70008				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			10.01500	100.26626	10.01500	100.23934				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.92915				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.29029				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			7.97000	102.57233	7.97000	102.55016				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			9.31500	100.71053	9.31500	100.68534				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.04455				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.70676				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.47500	102.86453	8.47500	102.84108				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			9.27500	102.81085	9.27500	102.78524				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			10.49500	102.05055	10.49500	102.02187				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.69684				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.11818				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.93485				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.98672				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.07825				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.00000	136.64681	3.00000	136.60139				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.79434				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	21.97216	100.00000	21.91835				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.60471				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				100.00000	0.00000	100.62152				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				103.09216	0.00000	100.45918				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.47193				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			10.54500	98.19032	10.54500	98.16291				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			9.10500	105.84249	9.10500	105.81660				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	18.19168	100.00000	18.14760				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	11.20758	100.00000	11.18044				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.09650				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	99.79358				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	17.11709	100.00000	17.06307				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.58693				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.60620				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			9.40500	101.51580	9.40500	101.49045			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.99000	101.94732	9.99000	101.92033			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				100.00000	0.00000	100.46953			0.00	80,000,000	20,000,000
Total IBL89 SPOT									0.00	80,000,000	20,000,000
Total For IBL89									0.00	80,000,000	20,000,000
IBL90U On 20/05/2019 Spot Bond			100.00000	19.65309	100.00000	19.59173			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	98.86612			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	0.02175	100.00000	0.02170			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.19654			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.92655			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			10.20000	94.77461	10.20000	94.74885			0.00	0	800,000,000
Total IDCG03 SPOT									0.00	0	800,000,000
Total For IDCG03									0.00	0	800,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.40814			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.05138			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.87000	93.35728	10.87000	93.33043			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				100.00000	0.00000	100.76109				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			11.70000	98.07178	11.70000	98.00023				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	101.84848	5.00000	101.83466				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	100.75848	5.00000	100.74488				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	100.99505	4.00000	100.98418				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	100.62960	4.00000	100.61871				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	98.11291	100.00000	97.85607				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	98.05782	100.00000	97.80113				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	98.05782	100.00000	97.80113				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			9.27000	96.90927	9.27000	96.88528				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			8.70000	101.45338	8.70000	101.66858				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	7.29459	100.00000	7.27692				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	37.04224	100.00000	36.95152				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	40.85004	100.00000	40.75108				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	3.17872	100.00000	3.17271				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	10.61489	100.00000	10.58889				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	13.00964	100.00000	12.97813				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	14.49792	100.00000	14.46241				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	11.94891	100.00000	11.92247				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	65.91727	100.00000	65.75583				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	12.27834	100.00000	12.24860				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	21.07401	100.00000	21.02296				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	100.52984	100.00000	100.26317				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	100.78597	100.00000	100.52622				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	51.10156	100.00000	50.99147				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	51.10156	100.00000	50.99147				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	56.94069	100.00000	56.80275				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.12471	100.00000	11.09775				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	13.86062	100.00000	13.82340				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	62.26221	100.00000	61.95415				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				100.00000	0.00000	102.24064				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	102.20252				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	101.26630	6.50000	101.24860				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	102.27448				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800				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				100.00000	0.00000	102.19515				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	105.12480				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.01889				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.63353				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.05954				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.55000	105.06666	12.55000	105.03154				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111				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	109.39700	10.00000	109.36800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.49841				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			8.47000	101.72972	8.47000	101.70667				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.73369				0.00	0	0
Total IPF07 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 IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.76960				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.79356				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.40134				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.42550				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.17368				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	99.90913				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	99.90643				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	99.90481				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	102.01398				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	102.03667				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	102.05935				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.95548				0.00	0	0
Total IPFC10 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 IPFC10										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.45000	96.54120	10.45000	96.51449				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.15500	102.78970	9.15500	102.76470				0.00	0	1,550,000,000
Total IPL6 SPOT										0.00	0	1,550,000,000
Total For IPL6										0.00	0	1,550,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	43.35920	100.00000	43.26376				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.65743				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.86321				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.31976				0.00	0	500,000,000
Total IPL9 SPOT										0.00	0	500,000,000
Total For IPL9										0.00	0	500,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.58868				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.19225				0.00	0	110,000,000
Total IV016 SPOT										0.00	0	110,000,000
Total For IV016										0.00	0	110,000,000
IV017 On 31/01/2022 Spot Bond			3.15000	98.96925	3.15000	135.55622				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	153.79450	3.65000	153.74073				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.87249				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.69058				0.00	0	0
Total IV023 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 IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.37546				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	97.84217				0.00	0	630,000,000
Total IV025 SPOT										0.00	0	630,000,000
Total For IV025										0.00	0	630,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.35315				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74000	107.87433	3.74000	108.77794				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74000	107.78440	3.74000	108.77794				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.00030				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.50617				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.05068				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.25000	104.97151	12.25000	104.93723				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	102.18510				0.00	0	350,000,000
Total IV035 SPOT										0.00	0	350,000,000
Total For IV035										0.00	0	350,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.65081				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	15.58732	100.00000	15.54915				0.00	0	0
Total IV057U 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 IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.06500	106.06352	11.06500	106.03249				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.51346				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			3.75000	152.28226	3.75000	152.22863				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	99.89532	7.65000	99.91623				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	99.97905	7.65000	99.85350				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	99.81173	7.65000	99.68660				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	99.51402	7.75000	99.38801				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	99.07440	7.75000	98.94951				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	98.62999	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	98.48468	7.80000	98.21597				0.00	0	0
Total IVA634 SPOT										0.00	0	0
Total For IVA634										0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.80000	98.33981	7.80000	98.21597				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	98.19536	7.80000	98.07188				0.00	0	0
Total IVA636 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 IVA636									0.00	0	0
IVA637 On 15/09/2016 Spot Bond			100.00000	79.69432	100.00000	79.52070			600,000,000,000,000.00	36,000,000,000	36,000,000,000
Total IVA637 SPOT									10,000,000,000,000.00	36,000,000,000	36,000,000,000
Total For IVA637									10,000,000,000,000.00	36,000,000,000	36,000,000,000
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	109.39700	10.00000	109.36800			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.31741			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.30252			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.51436			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.53122			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.45531			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.50192			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.10273			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	99.83885			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.66842			0.00	0	0
Total IVC024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.73128				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.16473				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	99.84915				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.82191				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.86282				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.68292				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.87500	102.28695	9.87500	102.25987				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	20.39176	100.00000	20.34638				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	16.09187	100.00000	16.05246				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.12000	100.61331	10.12000	100.58603				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.12082				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.75883				0.00	0	0
Total IVC046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.97695				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.53500				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.25028				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.04559				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.85112				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.92926				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.72927				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.03914				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.85319				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.69492				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.93451				0.00	0	0
Total IVC063 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 IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	99.95232				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.07144				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	99.84354				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.98568				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.39936				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.38813				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.01299				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.53987				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.53987				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	2.23920	100.00000	2.23496				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	32.21143	100.00000	32.13340				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	23.58299	100.00000	23.52587				0.00	0	0
Total IVC74U 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 IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.23367	100.00000	3.22753				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	98.38116	7.80000	98.25721				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.19430				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.09456				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.17901				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	17.78622	100.00000	17.73606				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.67972				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.19969				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.19794				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.42000	129.73690	9.42000	129.70446				0.00	0	0
Total KW01 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 KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.88121			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.05900			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.23324			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.85202			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.14518			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			10.59500	97.67402	10.59500	97.64663			0.00	0	1,200,000,000
Total LBK11 SPOT									0.00	0	1,200,000,000
Total For LBK11									0.00	0	1,200,000,000
LBK12L On 25/02/2020 Spot Bond			9.71000	102.90678	9.71000	102.87998			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	99.90931			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	33.88078	100.00000	33.79781			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.00910			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			9.36500	100.72100	9.36500	100.69569			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.60500	98.29754	9.60500	98.27235			0.00	0	0
Total LGL03 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 LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.64500	98.14080	10.64500	98.11284			3,406,400,000,000.00	320,000,000	900,000,000
Total LGL04 SPOT									3,406,400,000,000.00	320,000,000	900,000,000
Total For LGL04									3,406,400,000,000.00	320,000,000	900,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.99984			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.99979			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	100.07124			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.98489			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			13.60500	100.52102	13.60500	100.48506			0.00	0	250,000,000
Total LHL18 SPOT									0.00	0	250,000,000
Total For LHL18									0.00	0	250,000,000
LHL19 On 14/11/2019 Spot Bond			14.59500	100.39761	14.59500	100.35919			0.00	0	250,000,000
Total LHL19 SPOT									0.00	0	250,000,000
Total For LHL19									0.00	0	250,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.62958			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.59320			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.62544			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.66409			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.70337			0.00	0	0
Total MAQ077 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 MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.90973				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	99.07502				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	95.20933				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	98.49018				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.19499				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.20890				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.27485				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.36884				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	102.28218				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.99247				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.12157				0.00	0	0
Total MBF035 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 MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.72829				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.18895				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.79641				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.75735				0.00	0	4,580,000,000
Total MBF042 SPOT										0.00	0	4,580,000,000
Total For MBF042										0.00	0	4,580,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.44861				0.00	14,000,000,000	7,000,000,000
Total MBF045 SPOT										0.00	14,000,000,000	7,000,000,000
Total For MBF045										0.00	14,000,000,000	7,000,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.60764				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.14205				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	99.97744				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.62409				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.65901				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.69690				0.00	0	0
Total MBLSA1 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 MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.31860	2.30000	104.24705				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.92156				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.64021				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	43.91735	100.00000	43.80978				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	42.59969	100.00000	42.49536				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	42.66826	100.00000	42.56376				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	40.98837	100.00000	40.88908				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	54.79795	100.00000	54.66520				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.05996				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			9.50500	100.28777	9.50500	100.26233				0.00	0	38,166,600
Total MBSA01 SPOT										0.00	0	38,166,600
Total For MBSA01										0.00	0	38,166,600
MBSA0 On 15/04/2019 Spot Bond			9.55500	99.85488	9.55500	99.82941				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.42622	8.91000	101.40206				0.00	0	0
Total MBSA02/R204 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/R204										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.59291				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.59278				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.74458				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			8.64000	101.57795	8.64000	101.55453				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			9.52500	103.70864	9.52500	103.68213				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.37500	102.90166	10.37500	102.87307				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.93383				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			10.39500	102.02203	10.39500	101.96766				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			9.56500	99.62802	9.56500	99.60259				0.00	0	0
Total MIIIL02 SPOT										0.00	0	0
Total For MIIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.90965				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.25000	101.27843	10.25000	101.69202				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.67600				0.00	80,000,000	20,000,000
Total MMIG03 SPOT										0.00	80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG03										0.00	80,000,000	20,000,000
MMIG0 On 12/08/2030 Spot Bond			12.07000	98.61583	12.07000	99.55046				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.52500	102.93181	11.52500	100.72798				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	80.70175	100.00000	80.52516				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			9.26500	99.61554	9.26500	99.59090				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			9.25500	105.12235	9.25500	105.09622				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	80.73785	100.00000	80.56680				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	64.01354	100.00000	63.89209				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	65.78298	100.00000	65.62362				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	18.83045	100.00000	18.77036				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	20.30361	100.00000	20.25868				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	8.20735	100.89771	8.18730				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.30610	100.61875	8.28586				0.00	0	0
Total N4A302 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 N4A302										0.00	0	0
N4A30£ 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
N4A30£ 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
N4A40£ 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
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.96787				0.00	61,917,600	15,479,400
Total N5B23 SPOT										0.00	61,917,600	15,479,400
Total For N5B23										0.00	61,917,600	15,479,400
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.99058				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	102.23795				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	112.55262				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	13.13306	100.00000	13.10124				0.00	0	0
Total N5F23U 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 N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	14.05558	100.00000	14.02153				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			10.57500	89.96534	10.57500	89.94015				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.15000	102.59225	10.15000	102.56450				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10I On 25/07/2016 Spot Bond			8.34500	102.49423	8.34500	102.47102				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11I On 28/11/2020 Spot Bond			9.92000	96.87205	9.92000	96.84656				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12I On 19/03/2021 Spot Bond			10.26000	98.93660	10.26000	98.90970				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13I On 19/03/2024 Spot Bond			10.19500	99.81676	10.19500	99.78979				0.00	0	340,000,000
Total NBK13A SPOT										0.00	0	340,000,000
Total For NBK13A										0.00	0	340,000,000
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.86835				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14I On 26/06/2021 Spot Bond			10.06000	101.35155	10.06000	101.34978				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15I On 11/02/2022 Spot Bond			10.30000	96.61417	10.30000	96.58752				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.98578				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			11.03000	94.43433	11.03000	94.40648				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK16A										0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.09021				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			11.20000	94.06535	11.20000	94.03735				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.34776				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			10.02500	97.86852	10.02500	97.84237				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.78788				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			10.45000	96.80511	10.45000	96.77817				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.48507				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			10.92000	97.00843	10.92000	96.98024				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.62012				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			11.47000	99.01004	11.47000	98.97970				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.69113				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.44500	103.65885	9.44500	103.63286				0.00	0	0
Total NBK22A 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 NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.64566				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23J On 19/11/2025 Spot Bond			11.12000	98.23561	11.12000	98.20673				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.62424				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.37000	98.00948	11.37000	97.98003				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.81113				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.43500	104.47722	10.43500	104.44787				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.97215				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	11.86681	100.00000	11.84068				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.34795				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			11.01000	101.86930	11.01000	101.83964				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.30593				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.61475				0.00	0	0
Total NBK28B 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 NBK28B										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.63235				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.65676				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.67527				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.43733				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.82468				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.85670				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.87502				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.89775				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			9.43500	108.31494	9.43500	108.28782				0.00	0	1,300,000,000
Total NBK3A SPOT										0.00	0	1,300,000,000
Total For NBK3A										0.00	0	1,300,000,000
NBK4 On 28/10/2024 Spot Bond			11.59500	39.91518	11.59500	39.90321				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.42834				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.71228				0.00	0	0
Total NCLN74 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	99.83923				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.94123				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	99.85150				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.05495				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.83120				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			10.76500	101.91309	10.76500	101.88406				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.83214				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			10.80000	100.81492	10.80000	100.78611				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.83120				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	99.84668				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	99.84675				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.82960				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.82772				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.27063				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.53648				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	99.72809				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.60682				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.35725				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.31202				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			11.07500	98.87984	11.07500	100.47470				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.50842				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.65323				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.54376				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	102.15158				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.94500	101.34181	11.94500	103.01636				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.44235				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	112.93282	9.44500	112.90451				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	100.91360				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	109.39700	10.00000	109.36800				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	101.14874	13.50000	101.11265				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond			100.00000	5.66940	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total NHM003 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For NHM003									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
NILB10 On 08/12/2016 Spot Bond			2.23000	179.14636	2.23000	179.09063				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	104.27647	2.60000	118.81993				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	197.48567	3.45000	197.42383				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99000	115.30968	2.99000	115.27137				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			3.24000	159.19599	3.24000	149.99526				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			3.15000	161.49787	3.15000	161.56698				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			9.44500	103.31146	9.44500	103.28527				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	64.90574	100.00000	64.77584				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.07500	101.74356	10.07500	101.77686				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.48976				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.48126				0.00	0	10,000,000
Total NQ1A18 SPOT										0.00	0	10,000,000
Total For NQ1A18										0.00	0	10,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.66491				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.50022				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.47071				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			10.27500	101.75185	10.27500	101.78415				0.00	0	0
Total NQ1B10 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 NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.49825				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.49259				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.53039				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			10.47500	101.76016	10.47500	101.79146				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.50391				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.50675				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.55468				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.61108				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.51523				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.57124				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.32500	106.76293	9.32500	106.73634				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02 On 31/10/2022 Spot Bond			10.18000	111.00960	10.18000	110.97965				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.12500	180.23685	2.12500	180.18128				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			11.67000	104.21718	11.67000	104.18489				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.62746				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	99.88930				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.33401				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.29494				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.16460				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.38764				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.47391				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.87366	100.00000	18.82794				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.80789				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			10.59500	96.65142	10.59500	96.62430				0.00	0	0
Total OML03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	99.98087				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.78000	96.58379	10.78000	99.15855				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			11.37500	98.03154	11.37500	98.00207				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			12.02000	95.46698	12.02000	96.84470				0.00	0	880,000,000
Total OML07 SPOT										0.00	0	880,000,000
Total For OML07										0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	99.94096				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			11.36500	100.64627	11.36500	100.61604				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.92000	99.65315	11.92000	99.62181				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	88.59223	100.00000	88.37772				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	109.39700	10.00000	109.36800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	100.26167				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	100.24586				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	100.13396				0.00	0	0
Total PMM24 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 PMM24									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.14178			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.90848			0.00	0	0
Total PMM26 SPOT									0.00	0	0
Total For PMM26									0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.43045			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.33136			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.79692			0.00	0	300,000,000
Total PPC003 SPOT									0.00	0	300,000,000
Total For PPC003									0.00	0	300,000,000
PPC00: On 30/06/2021 Spot Bond			10.35000	101.09688	10.35000	102.56961			0.00	0	500,000,000
Total PPC004 SPOT									0.00	0	500,000,000
Total For PPC004									0.00	0	500,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.08968			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.10089			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.12580			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.23283			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.25770			0.00	0	0
Total PRE1D1 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 PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.21790	9.01000	43.20749			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			7.32000	104.79546	7.32000	104.77484		43,920,000,000,000.00	6,000,000,000	193,914,800,000	
Total R159 SPOT								13,920,000,000,000.00	6,000,000,000	193,914,800,000	
Total For R159								13,920,000,000,000.00	6,000,000,000	193,914,800,000	
R159P On 15/09/2016 Spot Bond			7.15000	98.21081	7.15000	98.19192			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			9.03000	109.65380	9.02000	109.69882		055,088,189,683,000.00	2,885,391,826,100	1,131,261,410,200	
Total R186 SPOT								5,088,189,683,000.00	885,391,826,100	131,261,410,200	
Total For R186								5,088,189,683,000.00	885,391,826,100	131,261,410,200	
R187P On 21/12/2026 Spot Bond			8.93000	39.89214	8.93000	39.88262			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	36.87887	8.85000	36.87014			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			1.72000	294.97581	1.72000	294.88808		1,926,400,000,000.00	1,120,000,000	22,328,429,900	
Total R197 SPOT								1,926,400,000,000.00	1,120,000,000	22,328,429,900	
Total For R197								1,926,400,000,000.00	1,120,000,000	22,328,429,900	
R202 On 07/12/2033 Spot Bond			1.80000	246.19197	1.80000	246.11821		3,937,253,940,000.00	2,187,363,300	228,139,706,700	
Total R202 SPOT								3,937,253,940,000.00	2,187,363,300	228,139,706,700	
Total For R202								3,937,253,940,000.00	2,187,363,300	228,139,706,700	
R2023 On 28/02/2023 Spot Bond			8.80500	96.95937	8.79500	96.98505		902,565,381,200,000.00	216,077,840,000	662,650,900,500	
Total R2023 SPOT								12,565,381,200,000.00	216,077,840,000	662,650,900,500	
Total For R2023								12,565,381,200,000.00	216,077,840,000	662,650,900,500	
R203 On 15/09/2017 Spot Bond			7.71000	102.65386	7.70500	102.63867		310,705,290,000,000.00	40,299,000,000	818,693,435,100	
Total R203 SPOT								10,705,290,000,000.00	40,299,000,000	318,693,435,100	
Total For R203								10,705,290,000,000.00	40,299,000,000	318,693,435,100	
R2030 On 31/01/2030 Spot Bond			9.42000	92.17430	9.42000	92.15100		768,376,800,000,000.00	400,040,000,000	792,452,480,300	
Total R2030 SPOT								8,376,800,000,000.00	400,040,000,000	792,452,480,300	
Total For R2030								8,376,800,000,000.00	400,040,000,000	792,452,480,300	
R2032 On 31/03/2032 Spot Bond			9.53000	91.32274	9.53000	91.29951		948,531,843,931,000.00	204,462,942,700	454,834,866,000	
Total R2032 SPOT								18,531,843,931,000.00	204,462,942,700	454,834,866,000	

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 R2032									18,531,843,931,000.00	204,462,942,700	454,834,866,000
R2035 On 28/02/2035 Spot Bond			9.61500	96.17271	9.61500	96.14831			217,779,750,000,000.00	22,650,000,000	474,141,085,200
Total R2035 SPOT									17,779,750,000,000.00	22,650,000,000	474,141,085,200
Total For R2035									17,779,750,000,000.00	22,650,000,000	474,141,085,200
R2037 On 31/01/2037 Spot Bond			9.68500	92.63667	9.68500	92.61260			707,976,362,000,000.00	279,605,200,000	777,343,380,800
Total R2037 SPOT									17,976,362,000,000.00	279,605,200,000	777,343,380,800
Total For R2037									17,976,362,000,000.00	279,605,200,000	777,343,380,800
R204 On 21/12/2018 Spot Bond			8.11500	99.59280	8.10500	99.59352			840,903,687,611,500.00	719,766,320,100	857,998,779,300
Total R204 SPOT									10,903,687,611,500.00	719,766,320,100	857,998,779,300
Total For R204									10,903,687,611,500.00	719,766,320,100	857,998,779,300
R2040 On 31/01/2040 Spot Bond			9.74500	96.47951	9.74500	96.45430			747,229,775,000,000.00	179,295,000,000	522,716,500,000
Total R2040 SPOT									17,229,775,000,000.00	179,295,000,000	522,716,500,000
Total For R2040									17,229,775,000,000.00	179,295,000,000	522,716,500,000
R2044 On 31/01/2044 Spot Bond			9.76000	93.62055	9.76000	93.59604			985,305,379,200,000.00	100,953,420,000	795,077,147,700
Total R2044 SPOT									15,305,379,200,000.00	100,953,420,000	795,077,147,700
Total For R2044									15,305,379,200,000.00	100,953,420,000	795,077,147,700
R2048 On 28/02/2048 Spot Bond			9.75500	92.70517	9.75500	92.68132			812,469,949,000,000.00	903,379,800,000	1,067,691,460,000
Total R2048 SPOT									12,469,949,000,000.00	903,379,800,000	1,067,691,460,000
Total For R2048									12,469,949,000,000.00	903,379,800,000	1,067,691,460,000
R207 On 15/01/2020 Spot Bond			8.40000	99.49948	8.39500	99.49188			725,679,080,000,000.00	919,723,700,000	1,034,573,616,200
Total R207 SPOT									15,679,080,000,000.00	919,723,700,000	1,034,573,616,200
Total For R207									15,679,080,000,000.00	919,723,700,000	1,034,573,616,200
R208 On 31/03/2021 Spot Bond			8.56000	94.36792	8.55000	94.38334			917,446,037,144,000.00	691,290,424,900	751,140,094,600
Total R208 SPOT									17,446,037,144,000.00	691,290,424,900	751,140,094,600
Total For R208									17,446,037,144,000.00	691,290,424,900	751,140,094,600
R209 On 31/03/2036 Spot Bond			9.58000	71.95588	9.56500	72.03920			029,490,450,656,000.00	524,999,003,200	1,227,003,003,500
Total R209 SPOT									19,490,450,656,000.00	524,999,003,200	227,003,003,500
Total For R209									19,490,450,656,000.00	524,999,003,200	227,003,003,500
R210 On 31/03/2028 Spot Bond			1.75000	186.09537	1.75000	186.03986			35,315,000,000,000.00	20,180,000,000	140,062,073,000
Total R210 SPOT									15,315,000,000,000.00	20,180,000,000	140,062,073,000
Total For R210									15,315,000,000,000.00	20,180,000,000	140,062,073,000
R211 On 31/01/2017 Spot Bond			0.80000	140.04633	0.80000	140.00815			0.00	0	120,338,475,000
Total R211 SPOT									0.00	0	120,338,475,000
Total For R211									0.00	0	120,338,475,000
R212 On 31/01/2022 Spot Bond			1.71000	146.02628	1.70000	146.05842			21,207,420,000,000.00	12,402,000,000	173,208,062,400
Total R212 SPOT									11,207,420,000,000.00	12,402,000,000	173,208,062,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									21,207,420,000,000.00	12,402,000,000	173,208,062,400
R213 On 28/02/2031 Spot Bond			9.46000	82.67640	9.45000	82.72333			407,592,461,954,000.00	465,918,864,900	844,655,736,900
Total R213 SPOT									17,592,461,954,000.00	465,918,864,900	344,655,736,900
Total For R213									17,592,461,954,000.00	465,918,864,900	344,655,736,900
R214 On 28/02/2041 Spot Bond			9.68000	72.18715	9.68000	72.16871			316,823,356,376,000.00	136,035,470,700	772,296,349,300
Total R214 SPOT									16,823,356,376,000.00	136,035,470,700	772,296,349,300
Total For R214									16,823,356,376,000.00	136,035,470,700	772,296,349,300
R230C On 15/09/2016 Spot Bond			7.15000	98.21081	7.15000	98.19192			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			7.14000	99.86326	7.14000	99.84375			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			7.20000	96.39460	7.20000	96.37597			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	92.45286	7.85000	92.43342			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	88.89615	7.90000	88.87733			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	84.87340	8.29000	84.85457			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	81.53485	8.27000	81.51680			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	78.34268	8.25000	78.32537			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	75.26450	8.24000	75.24790			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	71.45463	8.54000	71.43831			0.00	0	0
Total R337C 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 R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	68.58790	8.52000	68.57226				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	65.35942	8.65500	65.34429				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	62.74783	8.62500	62.73336				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	60.25793	8.59500	60.24408				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	57.88349	8.56500	57.87023				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	55.65609	8.52500	55.64340				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	53.53496	8.48500	53.52281				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	48.87390	9.13000	48.86198				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	46.89279	9.09000	46.88140				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	45.00923	9.05000	44.99835				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.21790	9.01000	43.20749				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	41.51377	8.97000	41.50382				0.00	0	0
Total R349C 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 R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	39.89214	8.93000	39.88262				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	38.34857	8.89000	38.33945				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	36.87887	8.85000	36.87014				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.90447				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.25274				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.69315				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.07612				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	60.96904	100.00000	60.82135				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	37.13318	100.00000	37.04224				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	66.83292	100.00000	66.67101				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	82.35271	100.00000	82.17251				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	33.47711	100.00000	33.39512				0.00	0	0
Total RCSB6U 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 RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	41.55039	100.00000	41.43968				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.90404	100.00000	9.87536				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	28.69097	100.00000	28.61453				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	20.79745	100.00000	20.74204				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	12.94219	100.00000	12.90771				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.00015				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.72265				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.43641				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	99.78395				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				100.00000	0.00000	101.06496				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.56338				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.25282				0.00	0	0
Total RDFC28 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 RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	99.77978				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.25315				0.00	0	0
Total RDFC31 SPOT										0.00	0	0
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.23975				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.25729				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				100.00000	0.00000	100.53231				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	101.29704				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.49823				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.22109				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	27.77442	100.00000	27.70714				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	16.04302	100.00000	16.00415				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	11.27083	100.00000	11.24353				0.00	0	0
Total RES03U 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 RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.39835	100.00000	9.37558				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.22866				0.00	14,000,000,000	7,000,000,000
Total RES15 SPOT										0.00	14,000,000,000	7,000,000,000
Total For RES15										0.00	14,000,000,000	7,000,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.97177				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.16076				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.53141				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.45232				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.14806				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.53994				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	93.14739				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.55110				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	88.06223				0.00	0	0
Total RP014 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 RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.05910	12.35000	106.02419				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	16.92908	100.00000	16.88806				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.00000				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	13.91363	100.00000	13.88029				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	94.05685	100.00000	93.81443				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	17.08661	100.00000	17.02421				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	86.50152	100.00000	86.30358				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.30953				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	61.35005				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			10.05000	101.14426	10.05000	101.11717				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.52500	94.93092	10.52500	94.90431				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			11.00000	95.04740	11.00000	95.01961				0.00	0	0
Total RW28 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 RW28									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.52000	101.54634	8.52000	101.52352			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	109.39700	10.00000	109.36800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.83202			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			9.80500	100.14210	9.80500	100.11592			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.55359			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.47452			0.00	744,000,000	248,000,000
Total SBK16 SPOT									0.00	744,000,000	248,000,000
Total For SBK16									0.00	744,000,000	248,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.15218			0.00	0	1,100,000,000
Total SBK17 SPOT									0.00	0	1,100,000,000
Total For SBK17									0.00	0	1,100,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.23688			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.28428			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.46955			0.00	0	160,000,000
Total SBK20 SPOT									0.00	0	160,000,000
Total For SBK20									0.00	0	160,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.04993			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.57548			0.00	0	0
Total SBK22 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 SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.39500	97.07514	12.39500	97.04343			0.00	0	1,915,000,000
Total SBK23 SPOT									0.00	0	1,915,000,000
Total For SBK23									0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.02089			0.00	0	800,000,000
Total SBK24 SPOT									0.00	0	800,000,000
Total For SBK24									0.00	0	800,000,000
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.52253			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			12.29000	101.49414	12.29000	101.46108			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.85500	99.09457	9.85500	99.06853			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			9.10500	101.02603	9.10500	101.00159			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.28592			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.73888			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			8.65500	102.29731	8.65500	102.27377			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.20351			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	100.55655			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.29000	99.33289	10.29000	99.30566			0.00	0	0
Total SBS19 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 SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.92000	95.60942	10.92000	95.58179				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.73619				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.94743				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.05701				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.26500	99.49857	9.26500	99.47409				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	56.40838	100.00000	56.28286				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			10.69500	100.25914	10.69500	100.23045				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.07108				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			9.41500	98.19208	9.41500	98.16740				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.93000	84.12540	10.93000	84.10107				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.11756				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			11.12000	91.69964	11.12000	91.67252				0.00	0	0
Total SBS31 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 SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.67000				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.84448				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			10.82000	98.48598	10.82000	98.45779				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.13520				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.00797				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			9.67000	97.90439	9.67000	97.87900				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.86000	93.64790	10.86000	93.62070				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.70000	90.23358	11.70000	90.20539				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.32000	93.65586	10.32000	93.63026				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.57231				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.43500	98.78767	10.43500	98.76037				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			11.10000	98.28842	11.10000	98.25957				0.00	0	0
Total SBS42 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 SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.27000	98.09850	11.27000	98.06927			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.67592			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.69470			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			10.31500	105.06814	10.31500	105.03911			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.70903			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			7.67000	105.20155	7.67000	105.17955			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.02000	116.59985	3.02000	271.73028		1,510,000,000,000.00	500,000,000	1,000,000,000	
Total SBSI11 SPOT								1,510,000,000,000.00	500,000,000	1,000,000,000	
Total For SBSI11								1,510,000,000,000.00	500,000,000	1,000,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.77000	137.88454	1.77000	139.16632		4,106,400,000,000.00	2,320,000,000	0	
Total SBSI12 SPOT								4,106,400,000,000.00	2,320,000,000	0	
Total For SBSI12								4,106,400,000,000.00	2,320,000,000	0	
SBSI14 On 07/12/2033 Spot Bond			3.35000	200.06912	3.35000	200.05599		2,282,690,000,000.00	681,400,000	340,700,000	
Total SBSI14 SPOT								2,282,690,000,000.00	681,400,000	340,700,000	
Total For SBSI14								2,282,690,000,000.00	681,400,000	340,700,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	46.31051	100.00000	46.19832		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	

Contract 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 SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.20338				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	63.84496	100.00000	63.69029				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				177.99055	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.45000	123.57877	2.45000	138.58160				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	101.26630	6.50000	101.24860				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.39183				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.90953				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			9.20500	103.56690	9.20500	103.54143				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	104.00931	8.75000	103.98496				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.04063				0.00	0	46,600,000
Total SHS06 SPOT										0.00	0	46,600,000

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 SHS06										0.00	0	46,600,000
SHS11 On 19/11/2016 Spot Bond			100.00000	84.79263	100.00000	84.59770				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	99.90800				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	96.05263	100.00000	95.80052				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	98.36693	100.00000	98.11143				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	84.39707	100.00000	84.20785				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			9.30500	103.60093	9.30500	103.57533				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.00147				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.85657				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.91867				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.45000	102.50070	10.45000	102.47218				0.00	0	0
Total SHS25 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 SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.91867			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.18931			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	21.04672	100.00000	20.99573			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			8.57000	103.31601	8.57000	103.29209			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.90500	100.54190	9.90500	100.51521		10,301,200,000,000.00		1,040,000,000	200,000,000
Total SLI3 SPOT								10,301,200,000,000.00		1,040,000,000	200,000,000
Total For SLI3								10,301,200,000,000.00		1,040,000,000	200,000,000
SNT01 On 15/09/2017 Spot Bond			9.10500	101.02603	9.10500	101.00159			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.65129			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.49500	46.62016	11.49500	103.23447			0.00	0	1,500,000,000
Total SNT03 SPOT									0.00	0	1,500,000,000
Total For SNT03									0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.50670			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.73326			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.49828			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.50959			0.00	0	0
Total SPDA6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.33521			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.34522			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.96504			0.00	1,200,000,000	400,000,000
Total SPG001 SPOT									0.00	1,200,000,000	400,000,000
Total For SPG001									0.00	1,200,000,000	400,000,000
SSA01 On 28/06/2016 Spot Bond			8.40500	104.47818	8.40500	104.45421			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.39570			0.00	8,000,000,000	4,000,000,000
Total SSA05 SPOT									0.00	8,000,000,000	4,000,000,000
Total For SSA05									0.00	8,000,000,000	4,000,000,000
SSA06 On 16/04/2020 Spot Bond			10.22500	94.54295	10.22500	94.51719			0.00	0	4,219,733,300
Total SSA06 SPOT									0.00	0	4,219,733,300
Total For SSA06									0.00	0	4,219,733,300
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.31071			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.96040			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.24438			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			10.12000	88.80520	10.12000	88.78124			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.12000	88.80520	10.12000	88.78124			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.81500	95.39738	9.81500	95.37227			0.00	0	0
Total SSN007 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 SSN007									0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	99.83331			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.58500	101.62841	8.58500	101.60520			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			2.62000	118.22236	2.62000	118.63499			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	96.31213	9.61500	96.28742			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	100.41891	8.50000	100.41225			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			11.04000	96.49286	11.04000	96.46453		1,766,400,000,000.00	160,000,000	320,000,000	
Total SSN017 SPOT								1,766,400,000,000.00	160,000,000	320,000,000	
Total For SSN017								1,766,400,000,000.00	160,000,000	320,000,000	
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.25606			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			11.32000	71.39175	11.32000	71.37052		4,528,000,000,000.00	400,000,000	800,000,000	
Total SSN021 SPOT								4,528,000,000,000.00	400,000,000	800,000,000	
Total For SSN021								4,528,000,000,000.00	400,000,000	800,000,000	
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	97.08968			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	101.33081			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	101.92931			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	94.85716			0.00	0	0
Total SSN028 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 SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.17204				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.50305				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	99.89809				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.28226				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.69462				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	100.32754				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				100.00000	0.00000	100.58544				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287: On 26/08/2016 Spot Bond				100.00000	0.00000	100.39101				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY129: On 10/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0
SY1291: On 17/06/2016 Spot Bond				100.00000	0.00000	99.91900				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1297: On 19/07/2016 Spot Bond				100.00000	0.00000	99.25087				0.00	0	0
Total SY1297 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 SY1297										0.00	0	0
SY129E On 28/07/2016 Spot Bond				100.00000	0.00000	99.05650				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY130E On 20/06/2016 Spot Bond				100.00000	0.00000	99.85617				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				100.00000	0.00000	99.17594				0.00	0	0
Total SY1304 SPOT										0.00	0	0
Total For SY1304										0.00	0	0
SY130E On 04/07/2016 Spot Bond				100.00000	0.00000	99.56651				0.00	0	0
Total SY1305 SPOT										0.00	0	0
Total For SY1305										0.00	0	0
SY1307 On 12/09/2016 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.97000	96.02702	9.97000	96.00150				0.00	0	850,000,000
Total SZ25 SPOT										0.00	0	850,000,000
Total For SZ25										0.00	0	850,000,000
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	100.50676				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.52658				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			10.04500	90.91485	10.04500	100.06450				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.50188				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.52245				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.94500	101.99859	9.94500	104.62593				0.00	0	0
Total T13A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.48240				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.50188				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.52134				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			10.04500	102.15727	10.04500	102.10166				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.11723				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	99.86954				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.36342				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.59803				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.63315				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.63264				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.05645				0.00	0	400,000,000
Total TFS138 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 TFS138										0.00	0	400,000,000
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	100.41142				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			7.77000	103.38167	7.77000	103.35987				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.33077				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.56810				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	103.17216	7.83000	103.15039				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.31403				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.35208				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	92.37205	7.39000	102.97398				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.31403				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.35208				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	92.59647	7.16000	102.88173				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.42661				0.00	0	0
Total TH10B1 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 TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	101.42053				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	101.56646				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.54670				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				100.00000	0.00000	102.14281				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.07467				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.31251				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.36120				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	103.53534	8.73000	103.51103				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.11868				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.35207				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.57500	88.25461	9.57500	100.74003				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99599				0.00	0	0
Total TH11A7 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 TH11A7										0.00	0	0
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	101.35207				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.42964				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				100.00000	0.00000	101.41291				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11Bζ On 18/07/2041 Spot Bond				100.00000	0.00000	101.40683				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.56341				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				100.00000	0.00000	101.55733				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11Cζ On 18/07/2041 Spot Bond				100.00000	0.00000	101.50414				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.03676				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				100.00000	0.00000	102.04282				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11Dζ On 18/07/2041 Spot Bond				100.00000	0.00000	102.01252				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.50110				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12Aε On 21/08/2019 Spot Bond				100.00000	0.00000	100.51526				0.00	0	0
Total TH12A2 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 TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.99500	99.71963	9.99500	100.61363				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.50676				0.00	287,325,400	143,662,700
Total TH12A4 SPOT										0.00	287,325,400	143,662,700
Total For TH12A4										0.00	287,325,400	143,662,700
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.52658				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.90500	98.99643	9.90500	98.97014				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50393				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.52658				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			10.01500	84.07575	10.01500	97.99675				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.55203				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.55203				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.55203				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.55203				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.59724				0.00	0	0
Total TH12C1 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 TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.59724				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.59724				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.59667				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.78022				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.78022				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.93257				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.77685				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.49374				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.50620				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.52650				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.14500	97.81728	10.14500	100.10610				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.49431				0.00	0	0
Total TH13A5 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 TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.50677				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				100.00000	0.00000	100.52932				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			10.03500	100.64853	10.03500	101.60369				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				100.00000	0.00000	100.48240				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				100.00000	0.00000	100.55193				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				100.00000	0.00000	100.55250				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				100.00000	0.00000	100.55186				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				100.00000	0.00000	100.54077				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.59146				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				100.00000	0.00000	100.59597				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.57955				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.59061				0.00	0	0
Total TH13C4 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 TH13C4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.77711				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.77711				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.77193				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.76374				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.35360				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	6.64409	101.06155	6.62767				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	93.31010	100.00000	93.07682				0.00	0	0
Total THE9A2 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 THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.37931				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.34599				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.35360				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.34599				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.42966				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.42966				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.42966				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.55127				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.58166				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.54367				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	102.15042				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.18827				0.00	0	0
Total THE9D2 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 THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.17313				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			10.11500	89.61510	10.11500	89.50740				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	14.70871	100.00000	14.68088				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.39700	10.00000	109.36800				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			8.58500	101.63476	8.58500	101.61154				0.00	0	40,200,000,000
Total TN17 SPOT										0.00	0	40,200,000,000
Total For TN17										0.00	0	40,200,000,000
TN20 On 17/09/2020 Spot Bond			9.92000	104.48302	9.92000	104.45554				0.00	0	34,877,924,304
Total TN20 SPOT										0.00	0	34,877,924,304
Total For TN20										0.00	0	34,877,924,304
TN20U On 14/04/2020 Spot Bond			100.00000	4.08612	100.00000	4.07612				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			10.49500	102.66365	10.49500	102.63512		26,237,500,000,000.00		2,500,000,000	24,730,000,000	
Total TN23 SPOT								26,237,500,000,000.00		2,500,000,000	24,730,000,000	
Total For TN23								26,237,500,000,000.00		2,500,000,000	24,730,000,000	
TN25 On 19/08/2025 Spot Bond			11.03000	94.30281	11.03000	94.27500		82,725,000,000,000.00		7,500,000,000	41,730,000,000	
Total TN25 SPOT								82,725,000,000,000.00		7,500,000,000	41,730,000,000	
Total For TN25								82,725,000,000,000.00		7,500,000,000	41,730,000,000	
TN27 On 14/11/2027 Spot Bond			11.04500	87.00443	11.04500	86.97902			0.00	0	10,100,000,000	
Total TN27 SPOT									0.00	0	10,100,000,000	
Total For TN27									0.00	0	10,100,000,000	
TN30 On 09/10/2030 Spot Bond			11.54000	94.65504	11.54000	94.62603			0.00	0	1,750,000,000	
Total TN30 SPOT									0.00	0	1,750,000,000	
Total For TN30									0.00	0	1,750,000,000	
TN40 On 09/10/2040 Spot Bond			11.80000	93.55230	11.80000	93.52299			0.00	0	1,300,000,000	
Total TN40 SPOT									0.00	0	1,300,000,000	
Total For TN40									0.00	0	1,300,000,000	
TNF16 On 10/06/2016 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 TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.34353				0.00	0	22,000,000
Total TNF18 SPOT										0.00	0	22,000,000
Total For TNF18										0.00	0	22,000,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.79675				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.69038				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.90966				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.69112				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.70624				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.72888				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	109.39700	10.00000	109.36800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.63982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.62923				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.35292				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.33807				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			10.05000	98.45801	10.05000	98.43178				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.38803	10.00000	100.36026				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	100.37835	9.75000	100.35128				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	10.38060	100.00000	10.35293				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	99.97751				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	99.97631				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			10.29500	97.79332	10.29500	97.77039				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	99.97451				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	99.97092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	99.96265				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.97806				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	99.97685				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.69950	100.00000	7.66260				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.19901	100.00000	8.16099				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.97618				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.49871	100.00000	8.46002				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.97605				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	8.74846	100.00000	8.70922				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.97230				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	11.79544	100.00000	11.74942				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.96403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 On 14/06/2024 Spot Bond			100.00000	15.14212	100.00000	15.08866				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	15.99499	100.00000	15.95624				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	2.51149	100.00000	2.50541				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				100.00000	0.00000	100.00000				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	98.72478				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				100.00000	0.00000	98.14952				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	97.64823				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	97.36225				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	96.67628				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	96.35554				0.00	0	7,500,000,000
Total TSP200 SPOT										0.00	0	7,500,000,000
Total For TSP200										0.00	0	7,500,000,000
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	98.91612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	94.84062				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	101.76419				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				100.00000	0.00000	98.28953				0.00	0	2,000,000,000
Total TSP204 SPOT										0.00	0	2,000,000,000
Total For TSP204										0.00	0	2,000,000,000
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	94.04874				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				100.00000	0.00000	93.90158				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	92.84394				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				100.00000	0.00000	96.74734				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				100.00000	0.00000	92.54018				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				100.00000	0.00000	99.47795				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond			100.00000	50.57297	100.00000	50.47702				0.00	0	15,200,000,000
Total TSP211 SPOT										0.00	0	15,200,000,000
Total For TSP211										0.00	0	15,200,000,000
TTO01U On 28/08/2019 Spot Bond			100.00000	16.73418	100.00000	16.69363				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.91170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.28416				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.43199				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.75846				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				100.00000	0.00000	101.33767				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.30523				0.00	0	0
Total TWC169 SPOT										0.00	0	0
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	101.32836				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	101.15027				0.00	0	0
Total TWC171 SPOT										0.00	0	0
Total For TWC171										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.87249				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	100.72658				0.00	0	0
Total TWC173 SPOT										0.00	0	0
Total For TWC173										0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	100.68454				0.00	0	0
Total TWC174 SPOT										0.00	0	0
Total For TWC174										0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	100.44877				0.00	0	0
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 23/06/2016 Spot Bond				100.00000	0.00000	100.43341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC176 SPOT										0.00	0	0
Total For TWC176										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	100.42740				0.00	0	0
Total TWC177 SPOT										0.00	0	0
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	100.38505				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 27/06/2016 Spot Bond				100.00000	0.00000	100.29085				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				100.00000	0.00000	100.29948				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				100.00000	0.00000	101.29138				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				100.00000	0.00000	100.39161				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				100.00000	0.00000	101.19932				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				100.00000	0.00000	100.36832				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.95000	105.76208	9.95000	105.73417				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.97000	104.94720	10.97000	104.91674				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	7.63706	100.00000	7.62178				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	8.47819	100.00000	8.45742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.79079	100.00000	8.76926				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	9.13588	100.00000	9.11349				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	11.44586	100.00000	11.39957				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	7.46422	100.00000	7.44928				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	8.38332	100.00000	8.36279				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	8.57072	100.00000	8.54974				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	8.89693	100.00000	8.87514				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	11.15474	100.00000	11.10963				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.90533				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	100.15394				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	101.67590				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	33.56093	100.00000	33.47873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.85893				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.82553				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.84662				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.02247				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.88773				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	7.17953	100.00000	7.16516				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	8.12543	100.00000	8.10553				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	9.97751	100.00000	9.95308				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.15964	100.00000	5.14701				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	11.21455	100.00000	11.16920				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.00669	100.00000	6.99266				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	8.03056	100.00000	8.01089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.19781	100.00000	10.17283				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	4.92071	100.00000	4.90865				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	10.85698	100.00000	10.81308				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	0.00077	100.00000	0.00077				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			1.34000	250.72391	1.34000	250.65186				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			8.17500	101.15074	8.17500	101.12872				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			8.65500	101.29040	8.65500	101.26708				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			9.02000	100.34219	9.02000	100.31814				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.26500	99.37326	9.26500	99.34880				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			8.05000	77.11068	8.05000	77.09415				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	78.83369	100.00000	78.66379				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										85,778,313,274,832,000.009	129,168,739,600	243,745,025,904

Contract 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 SPOT :									85,778,313,274,832,000.00	129,168,739,600	243,745,025,904
Total Futures									85 778 314 075 896 700.00	129,168,746,553	243,745,775,494
Total Options									0.00	0	64,115
Grand Total:									85,778,314,075,896,700.00	129,168,746,553	243,745,839,609