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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 04/08/2016 Bond Future			131.41061	131.41061	131.38200	131.38200			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.24437	132.24437	132.21712	132.21712			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Call			4,512.00000	4.51200	4,540,610		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Call			4,502.00000	4.50200	4,530,610		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Call			4,522.00000	4.52200	4,550,610		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			67.12000	0.06712	94,370		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			57.12000	0.05712	84,370		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			47.12000	0.04712	74,370		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future			10.54152	77.12339	10.47812	77.53180			0.00	0	8,710
ES33	On	04/08/2016	Bond Future			10.62658	78.58882	10.56094	79.00577			0.00	0	350
ES33	On	03/11/2016	Bond Future			10.71045	76.29012	10.64246	76.71616			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.78870	77.83331	10.71827	78.26892			0.00	0	0
Total ES33 Future												0.00	0	9,060
ES33	On	05/05/2016	Bond Future	10.01	Put			3,121.48000	3.12148	3,529,890		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			3,259.12000	3.25912	3,667,530		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			3,190.25000	3.19025	3,598,660		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			2,089.75000	2.08975	2,506,700		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			2,023.33000	2.02333	2,440,280		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			1,957.00000	1.95700	2,373,950		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			4,029.61000	4.02961	3,603,570		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			3,913.70000	3.91370	3,487,660		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			3,971.69000	3.97169	3,545,650		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			740.16000	0.74016	1,175,770		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			677.15000	0.67715	1,112,760		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			803.25000	0.80325	1,238,860		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,060
ES42	On	05/05/2016	Bond Future			10.72155	80.99671	10.65815	81.45820			0.00	0	7,250
ES42	On	04/08/2016	Bond Future			10.80716	82.53577	10.74154	83.00681			0.00	0	4,900
ES42	On	03/11/2016	Bond Future			10.89073	79.84219	10.82274	80.32347			0.00	0	0
Total ES42 Future												0.00	0	12,150
Total For ES42												0.00	0	12,150
I2025	On	05/05/2016	Bond Future			126.03851	126.03851	125.81212	125.81212			504,154.04	4	4,528
I2025	On	04/08/2016	Bond Future			127.17618	127.17618	126.94685	126.94685			0.00	0	1,061
I2025	On	03/11/2016	Bond Future			129.60408	129.60408	129.37214	129.37214			0.00	0	0
Total I2025 Future												504,154.04	4	5,589

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	48,510		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			177.88000	0.17788	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	38,510		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			187.88000	0.18788	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	28,510		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			197.88000	0.19788	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,076.85000	3.07685	3,306,180		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			3,096.85000	3.09685	3,326,180		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			3,086.85000	3.08685	3,316,180		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	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			142.14000	0.14214	374,080		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			162.14000	0.16214	394,080		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			152.14000	0.15214	384,080		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												504,154.04	4	5,589
I2033	On	05/05/2016	Bond Future			106.48140	106.48140	106.30682	106.30682			0.00	0	735
I2033	On	04/08/2016	Bond Future			108.51339	108.51339	108.33666	108.33666			7,595,937.30	70	2,680
I2033	On	03/11/2016	Bond Future			109.55555	109.55555	109.37683	109.37683			0.00	0	0
Total I2033 Future												7,595,937.30	70	3,415
I2033	On	05/05/2016	Bond Future	102.39	Call			3,916.82000	3.91682	4,091,400		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,906.82000	3.90682	4,081,400		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,896.82000	3.89682	4,071,400		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			3,336.66000	3.33666	3,513,390		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			3,326.66000	3.32666	3,503,390		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Call			3,346.66000	3.34666	3,523,390		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	03/11/2016	Bond Future	109.17	Call			206.83000	0.20683	385,550		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			196.83000	0.19683	375,550		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			216.83000	0.21683	395,550		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												7,595,937.30	70	3,415
I2038	On	05/05/2016	Bond Future			134.12223	134.12223	133.39963	133.39963			0.00	0	13,082
I2038	On	04/08/2016	Bond Future			135.25581	135.25581	134.52084	134.52084			0.00	0	5,064
I2038	On	03/11/2016	Bond Future			137.83782	137.83782	137.09092	137.09092			0.00	0	0
Total I2038 Future												0.00	0	18,146
I2038	On	05/05/2016	Bond Future	130.99	Call			2,409.63000	2.40963	3,132,230		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			2,399.63000	2.39963	3,122,230		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			2,389.63000	2.38963	3,112,230		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			5,210.84000	5.21084	5,945,810		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			5,200.84000	5.20084	5,935,810		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			5,220.84000	5.22084	5,955,810		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	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			770.92000	0.77092	1,517,820		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			760.92000	0.76092	1,507,820		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			780.92000	0.78092	1,527,820		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	18,146
I2046	On	05/05/2016	Bond Future			134.11348	134.11348	134.08554	134.08554			0.00	0	12,460
I2046	On	04/08/2016	Bond Future			136.67263	136.67263	136.64580	136.64580			0.00	0	3,817
I2046	On	03/11/2016	Bond Future			137.76604	137.76604	137.74050	137.74050			0.00	0	0
Total I2046 Future												0.00	0	16,277
I2046	On	05/05/2016	Bond Future	129.99	Call			4,095.54000	4.09554	4,123,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			4,085.54000	4.08554	4,113,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			4,075.54000	4.07554	4,103,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			7,645.80000	7.64580	7,672,630		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.01	Call			7,635.80000	7.63580	7,662,630		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			7,625.80000	7.62580	7,652,630		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			670.50000	0.67050	696,040		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			660.50000	0.66050	686,040		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			650.50000	0.65050	676,040		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	16,277
I2050	On	05/05/2016	Bond Future			146.31414	146.31414	145.93178	145.93178			0.00	0	14,810
I2050	On	04/08/2016	Bond Future			147.52878	147.52878	147.14091	147.14091			0.00	0	6,661
I2050	On	03/11/2016	Bond Future			150.34512	150.34512	149.95180	149.95180			0.00	0	0
Total I2050 Future												0.00	0	21,471
I2050	On	05/05/2016	Bond Future	137.99	Call			7,941.78000	7.94178	8,324,140		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			7,931.78000	7.93178	8,314,140		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			7,921.78000	7.92178	8,304,140		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			8,020.91000	8.02091	8,408,780		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			8,010.91000	8.01091	8,398,780		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			8,000.91000	8.00091	8,388,780		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	149.54	Call			411.80000	0.41180	805,120		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			431.80000	0.43180	825,120		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			421.80000	0.42180	815,120		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,471
R186	On	05/05/2016	Bond Future			9.04308	113.83464	8.96897	114.36857		10.05	2,551,831,124.88	22,417	63,342
R186	On	04/08/2016	Bond Future			9.09788	110.69352	9.02065	111.23870		10.87	2,448,651,355.92	22,121	44,610
R186	On	03/11/2016	Bond Future			9.14767	112.79790	9.06713	113.35517			0.00	0	0
Total R186 Future												5,000,482,480.80	44,538	107,952

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	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	9.72	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			10,857.61000	10.85761	11,391,540	9.72	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,692.36000	4.69236	5,216,620	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			530.34000	0.53034	337,640	10.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,394.89000	1.39489	1,736,120	10.00	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			6,393.77000	6.39377	5,860,730	10.57	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			1.89000	0.00189	2,780	10.57	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			16.86000	0.01686	6,330	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,617.40000	4.61740	5,140,800	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			315.45000	0.31545	184,850	9.97	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			1,913.85000	1.91385	2,317,180	9.97	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			6,857.63000	6.85763	6,324,140	10.62	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			0.97000	0.00097	1,410	10.62	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,238.90000	2.23890	1,795,290	10.19	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			13.99000	0.01399	5,120	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,767.49000	4.76749	5,292,550	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			15.37000	0.01537	5,700	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			232.77000	0.23277	323,090	10.19	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			6,194.31000	6.19431	5,661,560	10.56	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			2.50000	0.00250	3,680	10.56	0.00	0	5,000
R186	On	04/08/2016	Bond Future	9.60	Call			5,064.97000	5.06497	4,657,700	11.07	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,063.64000	1.06364	1,201,550	11.07	0.00	0	5,635
R186	On	04/08/2016	Bond Future	8.49	Call			1,093.60000	1.09360	936,380	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,941.22000	4.94122	5,329,180	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,114.08000	1.11408	954,700	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,887.52000	4.88752	5,273,320	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			7,175.67000	7.17567	6,708,160	11.30	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			527.27000	0.52727	604,940	11.30	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.51	Call			1,134.83000	1.13483	973,280	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,834.15000	4.83415	5,217,780	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			3,452.05000	3.45205	3,116,380	10.87	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,843.75000	1.84375	2,053,260	10.87	0.00	0	1,000
R186	On	03/11/2016	Bond Future	8.96	Put			747.25000	0.74725	1,304,520		0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			677.21000	0.67721	1,234,480		0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			817.36000	0.81736	1,374,630		0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	30,925
Total For R186												5,000,482,480.80	44,538	138,877

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2016	Bond Future			298.94297	298.94297	298.88437	298.88437			0.00	0	1,246
R197	On	04/08/2016	Bond Future			298.15137	298.15137	298.09497	298.09497			0.00	0	995
R197	On	03/11/2016	Bond Future			303.84327	303.84327	303.78991	303.78991			0.00	0	0
Total R197 Future												0.00	0	2,241
R197	On	05/05/2016	Bond Future	300.00	Put			1,115.63000	1.11563	1,057,030		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			1,125.63000	1.12563	1,067,030		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			1,105.63000	1.10563	1,047,030		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			4,134.97000	4.13497	4,191,370		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			4,124.97000	4.12497	4,181,370		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			4,114.97000	4.11497	4,171,370		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			229.91000	0.22991	283,270		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			219.91000	0.21991	273,270		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			209.91000	0.20991	263,270		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,241
R202	On	05/05/2016	Bond Future			248.30750	248.30750	247.91890	247.91890		9.10	7,449,225.00	30	36,258
R202	On	04/08/2016	Bond Future			249.59536	249.59536	249.20227	249.20227		8.51	0.00	0	2,960
R202	On	03/11/2016	Bond Future			254.36036	254.36036	253.96300	253.96300			0.00	0	0
Total R202 Future												7,449,225.00	30	39,218
R202	On	05/05/2016	Bond Future	247.01	Call			2,332.59000	2.33259	2,500,560	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			1,423.69000	1.42369	1,203,060	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			2,344.09000	2.34409	2,512,800	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			1,415.19000	1.41519	1,195,300	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			2,338.34000	2.33834	2,506,680	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			1,419.44000	1.41944	1,199,180	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			8,251.10000	8.25110	8,509,730	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			2,308.83000	2.30883	2,174,370	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			8,264.81000	8.26481	8,523,690	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			2,302.54000	2.30254	2,168,330	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			8,257.95000	8.25795	8,516,710	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			2,305.68000	2.30568	2,171,350	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	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			113.00000	0.11300	510,360		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			103.00000	0.10300	500,360		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			93.00000	0.09300	490,360		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												7,449,225.00	30	39,218
R2023	On	05/05/2016	Bond Future			8.88347	95.79094	8.81436	96.12669		7.85	0.00	0	5,718
R2023	On	04/08/2016	Bond Future			8.94134	97.61105	8.86857	97.95408		8.06	0.00	0	3,715
R2023	On	03/11/2016	Bond Future			9.00058	95.53532	8.92379	95.88636		8.13	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.04713	97.46738	8.96595	97.82671			0.00	0	0
Total R2023 Future												0.00	0	9,433
R2023	On	05/05/2016	Bond Future	8.24	Call			14.16000	0.01416	5,680	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,862.94000	2.86294	3,190,210	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			15.52000	0.01552	6,310	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,813.80000	2.81380	3,140,340	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			16.98000	0.01698	6,990	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,764.79000	2.76479	3,090,550	7.65	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			577.82000	0.57782	493,480	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,606.51000	3.60651	3,865,200	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			589.64000	0.58964	504,010	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,569.21000	3.56921	3,826,610	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			601.47000	0.60147	514,550	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,531.95000	3.53195	3,788,060	7.87	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			921.35000	0.92135	1,008,280	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,549.49000	4.54949	4,287,040	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			943.52000	0.94352	1,032,110	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,581.99000	4.58199	4,318,710	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			932.38000	0.93238	1,020,140	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,614.57000	4.61457	4,350,460	8.42	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			560.88000	0.56088	920,210		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			516.20000	0.51620	875,530		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			471.55000	0.47155	830,880		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,433
R203	On	05/05/2016	Bond Future			7.94707	101.61854	7.87700	101.70689		1.57	0.00	0	49,921

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future			8.01317	103.54938	7.92524	103.64042		1.29	0.00	0	3,401
R203	On	03/11/2016	Bond Future			8.08592	101.34594	7.96950	101.44025		1.09	0.00	0	0
R203	On	02/02/2017	Bond Future			8.06855	103.39566	7.89946	103.49316			0.00	0	0
Total R203 Future												0.00	0	53,322
R203	On	05/05/2016	Bond Future	7.24	Call			0.34000	0.00034	0,080	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			808.54000	0.80854	896,630	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			0.40000	0.00040	0,100	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			795.84000	0.79584	883,890	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			0.46000	0.00046	0,110	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			783.15000	0.78315	871,150	1.51	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			57.57000	0.05757	43,770	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			750.34000	0.75034	827,580	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			54.21000	0.05421	41,070	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			767.92000	0.76792	845,820	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			55.80000	0.05580	42,350	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			759.04000	0.75904	836,630	1.24	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			801.43000	0.80143	727,310	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			99.66000	0.09966	119,850	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			808.00000	0.80800	733,640	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			98.21000	0.09821	118,160	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			814.59000	0.81459	740,000	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			96.78000	0.09678	116,500	1.16	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			115.23000	0.11523	212,730		0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			109.45000	0.10945	206,950		0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			103.66000	0.10366	201,160		0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	53,322
R2030	On	05/05/2016	Bond Future			9.42339	91.33826	9.35443	91.82458			0.00	0	10,828
R2030	On	04/08/2016	Bond Future			9.48256	89.06549	9.41110	89.56201			0.00	0	17,926
R2030	On	03/11/2016	Bond Future			9.53334	90.75883	9.45935	91.26616			0.00	0	0
Total R2030 Future												0.00	0	28,754
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			2,632.97000	2.63297	3,119,290		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			2,559.28000	2.55928	3,045,600		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			2,485.68000	2.48568	2,972,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/08/2016	Bond Future	10.17	Call			5,080.21000	5.08021	4,583,690		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	9.34	Put			826.95000	0.82695	1,334,280		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			757.25000	0.75725	1,264,580		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			896.72000	0.89672	1,404,050		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	28,754
R2032	On	05/05/2016	Bond Future			9.56315	90.26583	9.49417	90.78192		14.01	1,173,455.79	13	9,421
R2032	On	04/08/2016	Bond Future			9.62135	91.98101	9.55003	92.50773		14.59	1,195,753.13	13	3,961
R2032	On	03/11/2016	Bond Future			9.67612	89.57067	9.60233	90.10883		14.98	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.72188	91.38252	9.64556	91.93273			0.00	0	0
Total R2032 Future												2,369,208.92	26	13,382
R2032	On	05/05/2016	Bond Future	8.99	Call			61.82000	0.06182	29,960	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			3,969.86000	3.96986	4,454,090	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			66.57000	0.06657	32,590	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			3,894.71000	3.89471	4,376,820	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			71.62000	0.07162	35,430	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			3,819.96000	3.81996	4,299,860	13.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,236.99000	1.23699	1,080,050	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			5,535.62000	5.53562	5,905,400	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,258.77000	1.25877	1,099,820	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			5,478.03000	5.47803	5,845,800	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,280.80000	1.28080	1,119,840	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			5,420.80000	5.42080	5,786,560	14.29	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,776.58000	6.77658	6,393,020	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,007.74000	2.00774	2,162,340	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,823.16000	6.82316	6,438,340	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			1,986.79000	1.98679	2,140,130	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,869.85000	6.86985	6,483,790	15.40	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			1,966.02000	1.96602	2,118,120	15.40	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			842.63000	0.84263	1,392,840		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			989.64000	0.98964	1,539,850		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			916.09000	0.91609	1,466,300		0.00	0	0
Total R2032 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 R2032									2,369,208.92	26	13,382
R2035 On 05/05/2016 Bond Future			9.64273	95.09528	9.57872	95.62027			1,236,238.64	13	5,138
R2035 On 04/08/2016 Bond Future			9.69783	96.90211	9.63170	97.43808			1,259,727.43	13	203
R2035 On 03/11/2016 Bond Future			9.75258	94.24228	9.68424	94.78985			0.00	0	0
Total R2035 Future									2,495,966.07	26	5,341
R2035 On 05/05/2016 Bond Future	10.35	Call			6,034.51000	6.03451	5,509,520		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.36	Call			6,108.74000	6.10874	5,583,750		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.37	Call			6,182.86000	6.18286	5,657,870		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.37	Call			5,723.84000	5.72384	5,187,870		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.35	Call			5,576.05000	5.57605	5,040,080		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			5,649.99000	5.64999	5,114,020		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Put			926.53000	0.92653	1,474,100		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Put			844.86000	0.84486	1,392,430		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			763.30000	0.76330	1,310,870		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									2,495,966.07	26	5,341
R2037 On 05/05/2016 Bond Future			9.70831	91.60888	9.64439	92.12913		15.43	5,679,750.56	62	39,882
R2037 On 04/08/2016 Bond Future			9.76752	89.09079	9.70149	89.62186		16.85	5,523,628.98	62	9,132
R2037 On 03/11/2016 Bond Future			9.81888	90.78465	9.75074	91.32715		16.59	0.00	0	0
R2037 On 02/02/2017 Bond Future			9.86248	88.36399	9.79215	88.91858			0.00	0	0
Total R2037 Future									11,203,379.54	124	49,014
R2037 On 05/05/2016 Bond Future	9.67	Call			1,214.30000	1.21430	915,010	15.39	0.00	0	500
R2037 On 05/05/2016 Bond Future	9.67	Put			1,005.28000	1.00528	1,226,240	15.39	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			23.69000	0.02369	10,570	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			5,636.96000	5.63696	6,144,090	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			25.77000	0.02577	11,630	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			5,549.16000	5.54916	6,055,270	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			28.01000	0.02801	12,770	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			5,461.65000	5.46165	5,966,660	15.09	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			5,538.24000	5.53824	5,884,790	16.62	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			1,709.50000	1.70950	1,522,900	16.62	0.00	0	0

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	9.25	Put			5,478.91000	5.47891	5,823,380	16.62	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,736.92000	1.73692	1,548,230	16.63	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			5,420.16000	5.42016	5,762,540	16.63	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,682.53000	1.68253	1,498,010	16.62	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,417.42000	2.41742	2,580,430	16.89	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			7,063.37000	7.06337	6,686,430	16.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,466.27000	2.46627	2,631,830	16.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			7,112.33000	7.11233	6,734,110	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,441.74000	2.44174	2,606,020	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			7,161.39000	7.16139	6,781,900	16.89	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			895.82000	0.89582	1,450,410		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,057.06000	1.05706	1,611,650		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			976.38000	0.97638	1,530,970		0.00	0	0
Total R2037 Option												0.00	0	500
Total For R2037												11,203,379.54	124	49,514
R204	On	05/05/2016	Bond Future			8.31747	102.33500	8.24331	102.50564		3.07	0.00	0	18,794
R204	On	04/08/2016	Bond Future			8.39848	100.23823	8.31509	100.41309		3.07	0.00	0	10,021
R204	On	03/11/2016	Bond Future			8.47389	102.14386	8.37904	102.32358		2.73	0.00	0	0
R204	On	02/02/2017	Bond Future			8.51451	100.16718	8.40514	100.35182			0.00	0	0
Total R204 Future												0.00	0	28,815
R204	On	05/05/2016	Bond Future	7.74	Call			6.20000	0.00620	2,150	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,174.01000	1.17401	1,340,600	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			6.88000	0.00688	2,430	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,151.32000	1.15132	1,317,510	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			7.60000	0.00760	2,730	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,128.68000	1.12868	1,294,450	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			213.59000	0.21359	174,130	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,430.24000	1.43024	1,565,640	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			218.59000	0.21859	178,420	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,413.93000	1.41393	1,548,620	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			223.83000	0.22383	182,940	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,397.86000	1.39786	1,531,830	3.00	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,844.01000	1.84401	1,705,740	2.84	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			283.69000	0.28369	325,140	2.84	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,858.51000	1.85851	1,719,760	2.85	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			279.60000	0.27960	320,570	2.85	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,873.27000	1.87327	1,734,070	2.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2016	Bond Future	9.23	Put			275.78000	0.27578	316,300	2.85	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			211.83000	0.21183	396,470		0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			194.88000	0.19488	379,520		0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			177.94000	0.17794	362,580		0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	28,815
R2040	On	05/05/2016	Bond Future			9.77334	95.35568	9.70943	95.91005		16.08	7,342,387.36	77	1,600
R2040	On	04/08/2016	Bond Future			9.83294	92.65819	9.76693	93.22410		17.57	7,412,655.20	80	74
R2040	On	03/11/2016	Bond Future			9.88475	94.41985	9.81665	94.99793			0.00	0	0
Total R2040 Future												14,755,042.56	157	1,674
R2040	On	05/05/2016	Bond Future	9.50	Call			492.90000	0.49290	326,620	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,348.35000	2.34835	2,736,440	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			517.29000	0.51729	345,020	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,282.77000	2.28277	2,664,870	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			469.35000	0.46935	308,970	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			2,414.91000	2.41491	2,808,900	15.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			4,744.48000	4.74448	5,066,060	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,417.00000	2.41700	2,177,220	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			4,854.63000	4.85463	5,180,760	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,451.64000	2.45164	2,209,590	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			4,799.43000	4.79943	5,123,290	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,486.40000	2.48640	2,242,070	17.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			917.42000	0.91742	1,495,500		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			1,091.13000	1.09113	1,669,210		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,004.21000	1.00421	1,582,290		0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												14,755,042.56	157	1,674
R2044	On	05/05/2016	Bond Future			9.80315	92.39134	9.74423	92.90447		16.74	0.00	0	5,393
R2044	On	04/08/2016	Bond Future			9.86140	89.76282	9.80058	90.28659		18.31	0.00	0	15,153
R2044	On	03/11/2016	Bond Future			9.91204	91.46946	9.84932	92.00456		18.02	0.00	0	0
R2044	On	02/02/2017	Bond Future			9.95541	88.93753	9.89073	89.48459			0.00	0	0
Total R2044 Future												0.00	0	20,546
R2044	On	05/05/2016	Bond Future	9.00	Call			12.59000	0.01259	5,440	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			6,952.26000	6.95226	7,458,240	16.27	0.00	0	0

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	05/05/2016	Bond Future	9.01	Call			13.80000	0.01380	6,030	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			6,854.28000	6.85428	7,359,640	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			11.51000	0.01151	4,920	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			7,050.55000	7.05055	7,557,090	16.27	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			5,090.73000	5.09073	5,397,080	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,365.71000	2.36571	2,146,200	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,033.52000	5.03352	5,337,780	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,399.88000	2.39988	2,178,260	18.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			4,976.76000	4.97676	5,278,910	18.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,331.84000	2.33184	2,114,420	18.07	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,806.32000	2.80632	2,971,530	18.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			7,455.28000	7.45528	7,087,870	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,860.75000	2.86075	3,028,440	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			7,506.28000	7.50628	7,137,630	18.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,833.54000	2.83354	2,999,990	18.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			7,557.15000	7.55715	7,187,260	18.39	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			1,123.57000	1.12357	1,670,630		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			1,036.77000	1.03677	1,583,830		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			950.11000	0.95011	1,497,170		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,546
R2048	On	05/05/2016	Bond Future			9.80239	91.45348	9.74335	91.97752		17.30	0.00	0	28,603
R2048	On	04/08/2016	Bond Future			9.85530	93.19117	9.79442	93.72606		18.06	0.00	0	35,147
R2048	On	03/11/2016	Bond Future			9.90767	90.52421	9.84488	91.07054		18.64	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.95374	92.35506	9.88896	92.91371			0.00	0	0
Total R2048 Future												0.00	0	63,750
R2048	On	05/05/2016	Bond Future	8.99	Call			11.93000	0.01193	5,110	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			7,207.50000	7.20750	7,724,720	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			13.05000	0.01305	5,650	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			7,106.53000	7.10653	7,623,170	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			14.31000	0.01431	6,260	16.82	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			7,005.89000	7.00589	7,521,880	16.82	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,691.32000	1.69132	1,516,390	17.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			6,642.57000	6.64257	7,002,530	17.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,636.16000	1.63616	1,465,310	17.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			6,782.05000	6.78205	7,146,090	17.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,663.60000	1.66360	1,490,710	17.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.25	Put			6,712.08000	6.71208	7,074,080	17.71	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			7,427.03000	7.42703	7,056,340	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,035.49000	3.03549	3,211,130	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			7,478.00000	7.47800	7,106,030	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,006.60000	3.00660	3,180,960	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			7,529.30000	7.52930	7,156,060	18.98	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2,978.19000	2.97819	3,151,280	18.98	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			1,131.03000	1.13103	1,689,680		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			1,042.41000	1.04241	1,601,060		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			953.95000	0.95395	1,512,600		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	63,750
R207	On	05/05/2016	Bond Future			8.50652	98.39171	8.43758	98.60102		4.41	0.00	0	53,215
R207	On	04/08/2016	Bond Future			8.58213	96.61680	8.50701	96.83105		4.53	0.00	0	5,832
R207	On	02/02/2017	Bond Future			8.68528	96.80113	8.59474	97.02660		4.03	0.00	0	0
Total R207 Future												0.00	0	59,047
R207	On	05/05/2016	Bond Future	7.56	Call			0.12000	0.00012	0,020	4.23	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,713.77000	2.71377	2,922,980	4.23	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			4.07000	0.00407	1,390	4.28	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,841.89000	1.84189	2,048,520	4.28	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			4.53000	0.00453	1,570	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,811.24000	1.81124	2,017,590	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			5.04000	0.00504	1,780	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,780.66000	1.78066	1,986,710	4.29	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			381.67000	0.38167	323,040	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,814.00000	1.81400	1,969,620	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			365.82000	0.36582	309,000	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,856.33000	1.85633	2,013,760	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			373.68000	0.37368	315,960	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,835.10000	1.83510	1,991,630	4.44	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,325.88000	2.32588	2,173,200	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			757.58000	0.75758	830,370	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,342.78000	2.34278	2,189,550	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			750.05000	0.75005	822,290	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,814.59000	1.81459	1,680,670	4.06	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,032.32000	1.03232	1,123,870	4.06	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,309.03000	2.30903	2,156,910	4.12	0.00	0	0

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	9.22	Put			765.17000	0.76517	838,520	4.12	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	59,152
R208	On	05/05/2016	Bond Future			8.64457	93.29742	8.57552	93.55625		5.97	0.00	0	46,246
R208	On	04/08/2016	Bond Future			8.70959	95.07014	8.63583	95.33481		6.01	0.00	0	3,130
R208	On	03/11/2016	Bond Future			8.77039	93.47469	8.69132	93.74582		5.89	0.00	0	0
R208	On	02/02/2017	Bond Future			8.81235	95.36521	8.72736	95.64300			0.00	0	0
Total R208 Future												0.00	0	49,376
R208	On	05/05/2016	Bond Future	8.01	Call			9.07000	0.00907	3,460	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,162.22000	2.16222	2,415,440	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			7.45000	0.00745	2,760	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,237.85000	2.23785	2,491,990	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			8.23000	0.00823	3,090	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,200.00000	2.20000	2,453,690	5.80	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			376.23000	0.37623	316,870	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,733.13000	2.73313	2,938,440	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			384.50000	0.38450	324,140	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,704.36000	2.70436	2,908,670	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			392.90000	0.39290	331,550	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,675.73000	2.67573	2,879,050	5.84	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,558.93000	3.55893	3,348,820	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			566.16000	0.56616	627,180	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,584.63000	3.58463	3,373,880	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			558.86000	0.55886	619,240	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,533.50000	3.53350	3,324,040	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			573.75000	0.57375	635,420	6.11	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			253.72000	0.25372	531,510		0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			319.45000	0.31945	597,240		0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			286.58000	0.28658	564,370		0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			0.00000	0.00000	0,000		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	49,376
R209	On	05/05/2016	Bond Future			9.58716	71.26634	9.52307	71.70236		16.00	180,945,237.26	2,539	22,350
R209	On	04/08/2016	Bond Future			9.63816	72.62044	9.57213	73.06546		16.75	208,929,005.88	2,877	11,103
R209	On	03/11/2016	Bond Future			9.68585	70.85032	9.61781	71.30482		17.28	0.00	0	0
R209	On	02/02/2017	Bond Future			9.72549	72.28345	9.65540	72.74807			0.00	0	0
Total R209 Future												389,874,243.14	5,416	33,453
R209	On	05/05/2016	Bond Future	8.25	Call			0.01000	0.00001	0,000	15.53	0.00	0	6,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.25	Put			9,582.80000	9.58280	10,018,810	15.53	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			42.97000	0.04297	20,830	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,834.51000	3.83451	4,248,390	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			46.45000	0.04645	22,750	15.64	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,764.06000	3.76406	4,176,380	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			50.19000	0.05019	24,840	15.65	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,693.98000	3.69398	4,104,650	15.65	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			2,064.53000	2.06453	1,860,020	16.58	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,245.05000	3.24505	3,485,560	16.58	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,698.48000	2.69848	2,456,600	16.68	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,510.12000	2.51012	2,713,260	16.68	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			3,050.16000	3.05016	2,790,120	16.73	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,192.22000	2.19222	2,377,200	16.73	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			1,678.54000	1.67854	1,500,290	16.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,841.46000	3.84146	4,108,230	16.52	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			5,536.96000	5.53696	5,186,750	17.20	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			920.25000	0.92025	1,015,060	17.20	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			7,022.83000	7.02283	6,639,990	17.47	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			555.37000	0.55537	617,550	17.47	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,627.44000	1.62744	1,452,910	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,932.36000	3.93236	4,202,850	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,652.79000	1.65279	1,476,410	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,886.66000	3.88666	4,155,300	16.51	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,929.20000	5.92920	5,608,970	17.70	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,934.23000	1.93423	2,068,500	17.70	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,970.67000	5.97067	5,649,360	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,914.35000	1.91435	2,047,540	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			6,012.22000	6.01222	5,689,840	17.72	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,894.65000	1.89465	2,026,770	17.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			775.24000	0.77524	1,239,860		0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			707.55000	0.70755	1,172,170		0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			843.02000	0.84302	1,307,640		0.00	0	0
Total R209 Option												0.00	0	25,670
Total For R209												389,874,243.14	5,416	59,123
R210	On	05/05/2016	Bond Future			184.21536	184.21536	184.17807	184.17807			0.00	0	1,441
R210	On	04/08/2016	Bond Future			187.73069	187.73069	187.69505	187.69505			0.00	0	0
R210	On	03/11/2016	Bond Future			189.01664	189.01664	188.98271	188.98271			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future												0.00	0	1,441
R210	On	05/05/2016	Bond Future	185.00	Put			821.93000	0.82193	784,640		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			831.93000	0.83193	794,640		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			811.93000	0.81193	774,640		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			6,195.05000	6.19505	6,230,690		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			6,185.05000	6.18505	6,220,690		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			6,175.05000	6.17505	6,210,690		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	188.91	Call			72.71000	0.07271	106,640		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			62.71000	0.06271	96,640		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			82.71000	0.08271	116,640		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,441
R211	On	05/05/2016	Bond Future			138.26679	138.26679	138.24884	138.24884			0.00	0	62
R211	On	04/08/2016	Bond Future			139.14571	139.14571	139.12900	139.12900			0.00	0	0
R211	On	03/11/2016	Bond Future			141.80216	141.80216	141.78702	141.78702			0.00	0	0
Total R211 Future												0.00	0	62
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			741.16000	0.74116	723,210		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			751.16000	0.75116	733,210		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			761.16000	0.76116	743,210		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,059.00000	2.05900	2,075,710		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			2,049.00000	2.04900	2,065,710		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			2,039.00000	2.03900	2,055,710		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			47.02000	0.04702	62,160		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			37.02000	0.03702	52,160		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	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			27.02000	0.02702	42,160		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	62
R212	On	05/05/2016	Bond Future			144.58677	144.58677	144.55835	144.55835			0.00	0	3,488
R212	On	04/08/2016	Bond Future			145.41450	145.41450	145.38723	145.38723			0.00	0	1,090
R212	On	03/11/2016	Bond Future			148.19068	148.19068	148.16480	148.16480			0.00	0	0
Total R212 Future												0.00	0	4,578
R212	On	05/05/2016	Bond Future	145.01	Put			451.65000	0.45165	423,230		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			431.65000	0.43165	403,230		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			441.65000	0.44165	413,230		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			2,967.23000	2.96723	2,994,500		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			2,957.23000	2.95723	2,984,500		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			2,947.23000	2.94723	2,974,500		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	Call			44.80000	0.04480	70,680		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			64.80000	0.06480	90,680		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			54.80000	0.05480	80,680		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,578
R213	On	05/05/2016	Bond Future			9.45735	81.97461	9.38824	82.44449		13.70	80,171,168.58	978	31,279
R213	On	04/08/2016	Bond Future			9.50918	83.53220	9.43777	84.01182		14.29	105,751,765.20	1,266	18,300
R213	On	03/11/2016	Bond Future			9.56080	81.56932	9.48698	82.05927		14.70	0.00	0	0
R213	On	02/02/2017	Bond Future			9.60478	83.21898	9.52844	83.71985			0.00	0	0
Total R213 Future												185,922,933.78	2,244	49,579
R213	On	05/05/2016	Bond Future	8.74	Call			15.44000	0.01544	6,200	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,617.32000	4.61732	5,077,960	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			16.89000	0.01689	6,860	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,545.02000	4.54502	5,004,870	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			18.46000	0.01846	7,590	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,472.93000	4.47293	4,931,940	13.38	0.00	0	0

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	04/08/2016	Bond Future	9.01	Call			1,363.44000	1.36344	1,197,650	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,322.75000	4.32275	4,636,580	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,318.63000	1.31863	1,156,720	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,420.00000	4.42000	4,737,710	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,340.91000	1.34091	1,177,060	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,371.21000	4.37121	4,686,980	14.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			6,160.23000	6.16023	5,807,730	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,721.33000	1.72133	1,858,780	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			6,203.17000	6.20317	5,849,510	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,702.78000	1.70278	1,839,070	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			6,246.40000	6.24640	5,891,600	15.03	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,684.60000	1.68460	1,819,750	15.03	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			852.65000	0.85265	1,353,520		0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			785.81000	0.78581	1,286,680		0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			719.05000	0.71905	1,219,920		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												185,922,933.78	2,244	49,579
R214	On	05/05/2016	Bond Future			9.71702	71.28548	9.65292	71.73502		16.78	141,287,821.36	1,982	27,274
R214	On	04/08/2016	Bond Future			9.76706	72.63997	9.70104	73.09881		17.58	201,212,716.90	2,770	5,276
R214	On	03/11/2016	Bond Future			9.81657	70.72358	9.74856	71.19221		18.13	0.00	0	0
R214	On	02/02/2017	Bond Future			9.85967	72.15401	9.78961	72.63301			0.00	0	0
Total R214 Future												342,500,538.26	4,752	32,550
R214	On	05/05/2016	Bond Future	8.99	Call			16.57000	0.01657	7,120	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,958.78000	4.95878	5,398,870	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			18.10000	0.01810	7,870	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,881.59000	4.88159	5,320,900	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			19.76000	0.01976	8,690	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,804.67000	4.80467	5,243,140	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			168.10000	0.16810	98,220	16.56	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			2,730.77000	2.73077	3,110,430	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,556.42000	1.55642	1,387,430	17.36	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,453.76000	4.45376	4,743,610	17.36	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,188.35000	5.18835	4,844,710	18.06	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,201.11000	1.20111	1,316,310	18.06	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,435.77000	1.43577	1,276,030	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			9,226.43000	9.22643	9,630,100	17.09	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,412.41000	1.41241	1,254,500	17.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.24	Put			4,760.07000	4.76007	5,061,000	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,708.06000	4.70806	5,007,160	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			10,063.65000	10.06365	9,631,990	18.47	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			215.58000	0.21558	242,760	18.47	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,459.37000	1.45937	1,297,800	17.34	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,656.42000	4.65642	4,953,690	17.34	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			359.37000	0.35937	304,200	17.09	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			5,959.93000	5.95993	5,634,650	18.42	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,115.33000	2.11533	2,258,680	18.42	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,001.67000	6.00167	5,675,270	18.43	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,094.04000	2.09404	2,236,270	18.43	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,043.50000	6.04350	5,715,980	18.44	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,072.95000	2.07295	2,214,060	18.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			830.48000	0.83048	1,309,480		0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			760.42000	0.76042	1,239,420		0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			900.64000	0.90064	1,379,640		0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214											342,500,538.26	4,752	46,750	
Total for Bond											5,965,153,109.41	57,387	811,036	
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

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

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/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/05/2016 GOVI			497.86700	497.86700	500.04800	500.04800			726,885,820.00		146	447
GOVI On 04/08/2016 GOVI			507.22600	507.22600	509.45200	509.45200			0.00		0	27
GOVI On 03/11/2016 GOVI			516.97300	516.97300	519.24900	519.24900			754,780,580.00		146	146
GOVI On 02/02/2017 GOVI			527.42300	527.42300	529.75000	529.75000			0.00		0	0
Total GOVI Future									1,481,666,400.00		292	620
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00		0	0
GOVI On 05/05/2016 GOVI	518.01	Put			179,620.00000	17.96200	201,430,000		0.00		0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00		0	0
GOVI On 05/05/2016 GOVI	517.99	Put			179,420.00000	17.94200	201,230,000		0.00		0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00		0	0
GOVI On 05/05/2016 GOVI	518.00	Put			179,520.00000	17.95200	201,330,000		0.00		0	0
GOVI On 04/08/2016 GOVI	520.99	Call			0.00000	0.00000	0,000		0.00		0	0
GOVI On 04/08/2016 GOVI	520.99	Put			115,380.00000	11.53800	137,640,000		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			115,480.00000	11.54800	137,740,000		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			115,580.00000	11.55800	137,840,000		0.00		0	0
GOVI On 03/11/2016 GOVI	476.11	Call			431,390.00000	43.13900	408,630,000		0.00		0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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			431,290.00000	43.12900	408,530,000		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			431,190.00000	43.11900	408,430,000		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			35,700.00000	3.57000	58,970,000		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			35,800.00000	3.58000	59,070,000		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			35,900.00000	3.59000	59,170,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												1,481,666,400.00	292	620
Total for GOVI												1,481,666,400.00	292	620
AL37	On	05/05/2016	Index Future	476.05000		476.05000		477.39800	477.39800			0.00	0	13
AL37	On	04/08/2016	Index Future	484.99900		484.99900		486.37600	486.37600			0.00	0	0
AL37	On	03/11/2016	Index Future	494.31800		494.31800		495.72900	495.72900			0.00	0	0
Total AL37 Future												0.00	0	13
Total For AL37												0.00	0	13
AL7T	On	05/05/2016	Index Future	549.82800		549.82800		552.44000	552.44000			0.00	0	0
AL7T	On	04/08/2016	Index Future	560.16400		560.16400		562.82900	562.82900			0.00	0	9
AL7T	On	03/11/2016	Index Future	570.92800		570.92800		573.65200	573.65200			0.00	0	0
Total AL7T Future												0.00	0	9
Total For AL7T												0.00	0	9
ALBI	On	05/05/2016	Index Future	499.13800		499.13800		501.42800	501.42800			0.00	0	501
ALBI	On	04/08/2016	Index Future	508.52100		508.52100		510.85700	510.85700			0.00	0	147
ALBI	On	03/11/2016	Index Future	518.29300		518.29300		520.68100	520.68100			0.00	0	0
ALBI	On	02/02/2017	Index Future	528.77000		528.77000		531.21200	531.21200			0.00	0	0
Total ALBI Future												0.00	0	648
Total For ALBI												0.00	0	648
IGOV	On	05/05/2016	Index Future	243.91900		243.91900		243.61300	243.61300			56,101,370.00	23	897
IGOV	On	04/08/2016	Index Future	248.52400		248.52400		248.21400	248.21400			0.00	0	170
IGOV	On	03/11/2016	Index Future	253.32000		253.32000		253.00800	253.00800			58,263,600.00	23	23
IGOV	On	02/02/2017	Index Future	258.46000		258.46000		258.14400	258.14400			0.00	0	0
Total IGOV Future												114,364,970.00	46	1,090
Total For IGOV												114,364,970.00	46	1,090
ILBI	On	05/05/2016	Index Future	659.94600		659.94600		659.00900	659.00900			0.00	0	0
ILBI	On	04/08/2016	Index Future	672.07500		672.07500		671.12200	671.12200			0.00	0	157
ILBI	On	03/11/2016	Index Future	684.67000		684.67000		683.70000	683.70000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										114,364,970.00	46	1,917
JIBAR F On 18/05/2016		Jibar Future	7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR F On 20/07/2016		Jibar Future	7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR F On 17/08/2016		Jibar Future	7.53000	92.47000	7.53000	92.47000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.81000	92.19000	7.81000	92.19000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.93000	92.07000	7.93000	92.07000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	8.06000	91.94000	8.06000	91.94000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	8.16000	91.84000	8.16000	91.84000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	8.25000	91.75000	8.25000	91.75000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	8.34000	91.66000	8.34000	91.66000				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	101.88198	101.88198	101.42646	101.42646				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	99.09606	99.09606	98.61460	98.61460				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	97.95470	97.95470	97.45955	97.45955				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	100.14416	100.14416	100.13241	100.13241				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.17164	100.17164	100.15090	100.15090				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.92114	99.92114	99.87105	99.87105				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	100.50660	100.50660	100.43597	100.43597				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.94008	99.94008	99.85500	99.85500				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.76817	99.76817	99.66767	99.66767				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	100.32020	100.32020	100.10581	100.10581				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	99.79840	99.79840	99.57167	99.57167				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	99.24126	99.24126	98.99948	98.99948				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									7,561,184,479.41	57,725	813,573
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.81046			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			12.23000	93.86218	12.23000	93.80164			0.00	0	10,000,000,000
Total AA05 SPOT									0.00	0	10,000,000,000
Total For AA05									0.00	0	10,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.26010			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			10.36500	96.99902	10.36500	96.94547		4,146,000,000,000.00		400,000,000	200,000,000
Total AA07 SPOT									4,146,000,000,000.00	400,000,000	200,000,000
Total For AA07									4,146,000,000,000.00	400,000,000	200,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	107.10700	10.00000	107.05100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.51338			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.56665			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.28500	99.22578	10.28500	99.17112			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.18798	100.00000	11.13265			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.75129	10.84000	104.69054			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	8.67861	100.00000	8.64352			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	101.63743	11.37000	101.57637			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.22530	100.00000	11.17097				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.76962	11.81000	89.71286				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.34477	100.00000	11.28988				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.06989				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			9.46500	100.63268	9.46500	100.58156				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				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			2.63500	121.78334	2.63500	278.78860				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.46973				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.42379				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	100.96127				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	98.71072				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.24106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.01766				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.97574				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.58881				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.54700				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.95956				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.23000	95.54746	12.23000	102.17567				0.00	0	100,000,000
Total ABK1 SPOT										0.00	0	100,000,000
Total For ABK1										0.00	0	100,000,000
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	100.59526				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.59992				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	100.66828				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.30000	101.89609	9.30000	102.46598				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.45834				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	100.57785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.81448			0.00	288,000,000	96,000,000
Total ABK5 SPOT									0.00	288,000,000	96,000,000
Total For ABK5									0.00	288,000,000	96,000,000
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.57381			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	100.54518			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	101.09709			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	100.19809			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			5.01000	99.53184	5.01000	139.20977			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			3.91000	101.48220	3.91000	128.18197		7,924,265,624,000.00		2,026,666,400	506,666,600
Total ABKI02 SPOT								7,924,265,624,000.00		2,026,666,400	506,666,600
Total For ABKI02								7,924,265,624,000.00		2,026,666,400	506,666,600
ABKI03 On 13/10/2021 Spot Bond			4.57000	94.25186	4.57000	110.33596		7,799,465,448,000.00		1,706,666,400	426,666,600
Total ABKI03 SPOT								7,799,465,448,000.00		1,706,666,400	426,666,600
Total For ABKI03								7,799,465,448,000.00		1,706,666,400	426,666,600
ABKI04 On 13/03/2024 Spot Bond			5.63000	101.80294	5.63000	115.73386		1,801,600,000,000.00		320,000,000	80,000,000
Total ABKI04 SPOT								1,801,600,000,000.00		320,000,000	80,000,000
Total For ABKI04								1,801,600,000,000.00		320,000,000	80,000,000
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	96.68395			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			1.96500	181.51532	1.96500	181.40333			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	184.26225	2.17000	184.14651			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.47439	1.82000	194.35596				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.86125	86.16295	8.86125	86.12780				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			8.86125	86.16295	8.86125	86.12780				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	100.86796				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.30154				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	100.36000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	100.09000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	99.83000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.64741				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.19393				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	98.07000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	97.83000			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			2.60000	95.80931	2.60000	116.32780			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			2.42000	102.05257	2.42000	170.23006			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.32000	117.60522	2.32000	227.97238			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	96.33000			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			10.41500	88.42728	10.41500	88.37877			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	109.13000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.45720			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	104.28000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	116.43500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.39058	9.63000	109.33437				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	108.10000				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			10.36500	104.53150	10.36500	104.47379				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.74000	89.02816	9.74000	88.98191				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	117.36000				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	143.67000				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			10.91000	101.12636	10.91000	101.06767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	98.18000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.09727				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	95.06687				0.00	0	40,000,000
Total ABN92 SPOT										0.00	0	40,000,000
Total For ABN92										0.00	0	40,000,000
ABS10 On 17/03/2018 Spot Bond			9.06500	102.49263	9.06500	102.44326				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.21500	97.48788	10.21500	97.43482				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.00500	101.78497	10.00500	101.73038				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			10.44500	101.01448	10.44500	100.95798				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.94500	102.00074	9.94500	101.94636				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			10.42500	101.45302	10.42500	101.39638				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			11.21000	100.11602	11.21000	100.05604				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			11.21000	101.25620	11.21000	101.19554				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			9.90500	97.69816	9.90500	97.64657				0.00	0	880,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS6 SPOT									0.00	0	880,000,000
Total For ABS6									0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.12000	87.05411	11.12000	87.00293			179,303,196,784,000.00	16,124,388,200	13,172,194,100
Total ABS7 SPOT									'9,303,196,784,000.00	16,124,388,200	13,172,194,100
Total For ABS7									'9,303,196,784,000.00	16,124,388,200	13,172,194,100
ABSI2 On 07/12/2023 Spot Bond			2.82500	217.58425	2.82500	275.49637			1,186,500,000,000.00	420,000,000	319,900,000
Total ABSI2 SPOT									1,186,500,000,000.00	420,000,000	319,900,000
Total For ABSI2									1,186,500,000,000.00	420,000,000	319,900,000
ABSI3 On 31/01/2017 Spot Bond			1.75000	133.52022	1.75000	136.41552			5,513,550,000,000.00	3,150,600,000	1,050,200,000
Total ABSI3 SPOT									5,513,550,000,000.00	3,150,600,000	1,050,200,000
Total For ABSI3									5,513,550,000,000.00	3,150,600,000	1,050,200,000
ABSI4 On 31/01/2022 Spot Bond			2.07000	137.70526	2.07000	140.38380			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01714	100.00000	0.01705			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	23.05214	100.00000	22.94059			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	79.19029			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	87.32057	100.00000	86.90476			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.10580			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.10580			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.11687			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	102.11687			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.09472				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL094 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91595				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	100.93929				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.94868				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	100.92981				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	100.88758				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			10.21500	100.40471	10.21500	100.34969				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL114 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
ACL124 On 20/09/2016 Spot Bond				100.00000	0.00000	97.05132				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	220.06740				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	220.08886				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.90636				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 02/09/2016 Spot Bond				100.00000	0.00000	101.33490				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL132 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL132 SPOT										0.00	0	0
Total For ACL132										0.00	0	0
ACL133 On 30/07/2017 Spot Bond				100.00000	0.00000	102.11663				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 30/07/2017 Spot Bond				100.00000	0.00000	102.26945				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL140 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total ACL140/JIBAR SPOT										0.00	0	0
Total For ACL140/JIBAR										0.00	0	0
ACL141 On 20/12/2016 Spot Bond				100.00000	0.00000	101.22123				0.00	8,940,000,000	8,940,000,000
Total ACL141 SPOT										0.00	8,940,000,000	8,940,000,000
Total For ACL141										0.00	8,940,000,000	8,940,000,000
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.31794				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2021 Spot Bond				100.00000	0.00000	100.90921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151On 20/03/2017 Spot Bond				100.00000	0.00000	101.35599				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.89245				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157On 20/03/2017 Spot Bond				100.00000	0.00000	100.85931				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161On 20/03/2022 Spot Bond			10.23000	101.06295	10.23000	101.00816				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.59608				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167On 20/06/2019 Spot Bond			10.36000	101.98431	10.36000	101.92803				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.88952				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	124.16308	1.75000	124.08792				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173On 20/06/2017 Spot Bond				100.00000	0.00000	100.88290				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174On 20/06/2019 Spot Bond				100.00000	0.00000	100.90654				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.85924				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181On 20/06/2017 Spot Bond				100.00000	0.00000	100.98399				0.00	0	4,200,000

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 ACL181 SPOT										0.00	0	4,200,000
Total For ACL181										0.00	0	4,200,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67458				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.64046				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.30140				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.90163				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.87289				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.91288				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.92516				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.92809				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.92809				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98218				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.88758				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	100.97462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.00237				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98218				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	103.26136				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.94416				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.94416				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	160.49206				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	161.64118				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.83373				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.39412				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.85161				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.52276				0.00	4,355,000,000	4,355,000,000
Total ACL213 SPOT										0.00	4,355,000,000	4,355,000,000
Total For ACL213										0.00	4,355,000,000	4,355,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.37115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.84120				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.84027				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.89787				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.87361				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	100.89407				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.87989				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.19670				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	99.82687				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.48567				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	101.35996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	24.07850	100.00000	23.95939				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.81900				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	60.90380	100.00000	60.60254				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	17.26025	100.00000	17.17672				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	2.40004	100.00000	2.38830				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.19140				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.19783				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.21924				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.18499				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.18714				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.24070				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.23001				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.31728				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.28545				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.34113	100.00000	39.13176				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	11.68157	100.00000	11.61939				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		100.00000	100.00000				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		100.00000	100.00000				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			9.79000	98.03280	9.79000	97.98190				0.00	0	3,000,000,000
Total AIR01 SPOT										0.00	0	3,000,000,000
Total For AIR01										0.00	0	3,000,000,000
AIR02 On 30/04/2023 Spot Bond			10.46000	105.89134	10.46000	105.83236				0.00	0	200,000,000
Total AIR02 SPOT										0.00	0	200,000,000
Total For AIR02										0.00	0	200,000,000
AIR04 On 29/05/2024 Spot Bond			10.15500	98.90991	10.15500	98.85609				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.64304	100.00000	11.59156				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			10.78000	98.54304	10.78000	98.48620				0.00	0	4,000,000
Total AIR05 SPOT										0.00	0	4,000,000
Total For AIR05										0.00	0	4,000,000
AIRL01 On 30/04/2028 Spot Bond			2.67000	173.57030	2.67000	173.45661				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	101.16230				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.68525				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.73059				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	101.86463				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	39.34019	100.00000	39.14773				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	32.39411	100.00000	32.23387				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	10.19266	100.00000	10.14224				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	10.19266	100.00000	10.14224				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.57022	100.00000	3.55072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.04659	100.00000	0.04648				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.65563				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.79293				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.85930				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60654				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	97.62000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	114.64001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.57000	138.05180	2.57000	247.44029				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	99.17220				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	89.37141				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	95.52354				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			2.58500	173.79196	2.58500	220.05120				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	100.79861				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.77230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.00000	0.00000	100.30326				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.00000	0.00000	100.19000				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	100.09743				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	99.95108				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	99.83161				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	98.90524				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.29564				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	100.91692				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	99.67723				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				100.00000	0.00000	100.53472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	86.34139				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.48216				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.98645				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.84583				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.10178				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.91110				0.00	26,400,000	13,200,000
Total ASN083 SPOT										0.00	26,400,000	13,200,000
Total For ASN083										0.00	26,400,000	13,200,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.45950				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.67549				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	100.43371				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 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
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	100.02714				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 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
ASN095 On 10/11/2020 Spot Bond				100.00000	0.00000	101.86788				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN097 On 17/08/2016 Spot Bond				100.00000	0.00000	101.48436				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	60.45865				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond				100.00000	0.00000	101.35345				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.86915				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.21572				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 21/07/2016 Spot Bond				100.00000	0.00000	102.30137				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN118 On 27/01/2018 Spot Bond				100.00000	0.00000	99.95410				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10609				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	100.85236				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	101.51530				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.51494				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.49002				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	101.31325				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.30226				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	101.69039				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	69.61712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN137 On 31/01/2022 Spot Bond			2.80000	134.91334	2.80000	135.07965				0.00	0	40,000,000
Total ASN137 SPOT										0.00	0	40,000,000
Total For ASN137										0.00	0	40,000,000
ASN138 On 12/09/2016 Spot Bond				100.00000	0.00000	101.81182				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN140 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
ASN141 On 31/12/2018 Spot Bond				100.00000	0.00000	70.44542				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN142 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17028				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	65.31937	100.00000	65.03055				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	29.95129	100.00000	29.80634				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	30.03815	100.00000	29.89280				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	29.64724	100.00000	29.50377				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43U On 10/03/2017 Spot Bond			100.00000	62.11742	100.00000	61.81682				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49U On 19/09/2016 Spot Bond			100.00000	89.21985	100.00000	88.79700				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	29.86259	100.00000	29.71808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	59.08358	100.00000	58.79767				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	87.07387	100.00000	86.66793				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	2.47521	100.00000	2.46323				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	21.83337	100.00000	21.72656				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	100.94111				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.75062				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			9.75500	100.80354	9.75500	100.75108				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.51320				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.14634				0.00	0	500,000,000
Total BAW17 SPOT										0.00	0	500,000,000
Total For BAW17										0.00	0	500,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.54627				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			11.06500	98.44895	11.06500	98.39102				0.00	0	6,020,300,000
Total BAW19 SPOT										0.00	0	6,020,300,000
Total For BAW19										0.00	0	6,020,300,000
BAW21 On 24/03/2022 Spot Bond			10.66500	94.97487	10.66500	94.92126				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.84551	9.30000	100.79570				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.57538				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	33.82939	100.00000	33.66389				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.05435				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			9.61500	101.11645	9.61500	101.06458				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.84764				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			12.44903	99.89998	12.44903	99.82394				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.95527	11.06000	100.89522				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.94069	100.10444	10.94069	100.56635				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.11738				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.00470				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.00470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			12.52750	98.63023	12.52750	99.43189				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			12.39000	99.44477	12.39000	99.37811				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.78449				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			12.31500	86.73739	12.31500	98.02247				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
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.81592				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			12.23000	81.98737	12.23000	100.07897				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.79465				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.81204				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.81204				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	98.72086				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.81238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.83830				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.81238				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.78837				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.78837				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.81249				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.69051				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.65104				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.87167				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.87952	100.84010	15.87952	100.74218				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.75521	100.75017	14.75521	100.72127				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.03835				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.03817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.03826				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.07270				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.91671				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	62.55893	100.00000	62.32177				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.01833	100.00000	19.92039				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.21893	100.00000	18.12980				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.24625	100.00000	11.19124				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.26516	100.00000	11.21064				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.59725	100.00000	13.53073				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.78179	100.00000	11.72415				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	80.65066	100.00000	80.30965				0.00	0	0
Total BC103L SPOT										0.00	0	0
Total For BC103L										0.00	0	0
BC104L On 24/05/2016 Spot Bond			100.00000	93.35038	100.00000	92.87532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC104U SPOT										0.00	0	0
Total For BC104U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	77.26575	100.00000	76.95294				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC106L On 03/06/2016 Spot Bond			100.00000	91.02244	100.00000	90.57072				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.01367				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.42588				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.52908				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.77063	100.00000	11.71366				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.77063	100.00000	11.71366				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.93500	103.50705	1.93500	190.42044				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.98000	87.88617	8.98000	156.42807				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.98000	89.18335	8.98000	156.93686				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			9.36500	91.36687	9.36500	91.32118				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0:On 28/03/2018 Spot Bond			9.01000	97.33912	9.01000	97.29251				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7:On 21/11/2032 Spot Bond			100.00000	10.08568	100.00000	10.03579				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8:On 21/11/2032 Spot Bond			100.00000	8.72786	100.00000	8.68469				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2:On 23/11/2032 Spot Bond			100.00000	8.72786	100.00000	8.68469				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2:On 21/11/2032 Spot Bond			100.00000	9.25918	100.00000	9.21338				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2:On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2:On 21/11/2032 Spot Bond			100.00000	12.38807	100.00000	12.32679				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2:On 21/11/2032 Spot Bond			100.00000	17.11092	100.00000	17.02628				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A:On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A:On 21/07/2016 Spot Bond				100.00000	0.00000	100.01984				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A:On 21/07/2016 Spot Bond				100.00000	0.00000	100.23909				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B:On 21/07/2016 Spot Bond				100.00000	0.00000	100.02872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.03554				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	100.05424				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	81.29176	100.00000	80.93126				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	99.84088				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.28744				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	99.83715				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	99.82597				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	99.81109				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	63.68690	100.00000	63.37532				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	63.68690	100.00000	63.37532				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.98175				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.99881				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			9.11500	100.77357	9.11500	100.72476				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.04997				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.14073				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	56.96633	100.00000	56.69066				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y: On 15/03/2017 Spot Bond			100.00000	56.96633	100.00000	56.69066				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.75627				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			11.96500	101.57819	11.96500	101.51335				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.74631				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.85500	93.52340	11.85500	96.82960				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			11.96500	98.34122	11.96500	99.61120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.50341				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			12.45500	97.89539	12.45500	98.92097				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.54701				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.96500	97.76532	11.96500	98.94809				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.57014				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	101.50164				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.28959				0.00	0	1,350,000,000
Total BID04 SPOT										0.00	0	1,350,000,000
Total For BID04										0.00	0	1,350,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.35227				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.66000	100.72438	9.66000	100.67247				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.02637				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	101.13990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.06279				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	99.59420				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.13358				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC09 On 03/05/2016 Spot Bond				100.00000	0.00000	99.86007				0.00	280,000,000	70,000,000
Total BTC096 SPOT										0.00	280,000,000	70,000,000
Total For BTC096										0.00	280,000,000	70,000,000
BTC09 On 03/08/2016 Spot Bond				100.00000	0.00000	101.76305				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC09 On 05/05/2016 Spot Bond				100.00000	0.00000	99.82002				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC10 On 10/05/2016 Spot Bond				100.00000	0.00000	99.72009				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC10 On 13/05/2016 Spot Bond				100.00000	0.00000	99.66019				0.00	0	0
Total BTC102 SPOT										0.00	0	0
Total For BTC102										0.00	0	0
BTC10 On 15/08/2016 Spot Bond				100.00000	0.00000	101.53209				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC10 On 21/05/2016 Spot Bond				100.00000	0.00000	99.46028				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0
BTC10 On 22/08/2016 Spot Bond				100.00000	0.00000	101.32562				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC10 On 26/05/2016 Spot Bond				100.00000	0.00000	99.39971				0.00	680,000,000	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC106 SPOT										0.00	680,000,000	170,000,000
Total For BTC106										0.00	680,000,000	170,000,000
BTC106 On 03/06/2016 Spot Bond				100.00000	0.00000	99.23868				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC108 On 07/06/2016 Spot Bond				100.00000	0.00000	99.15539				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BTC109 On 23/06/2016 Spot Bond				100.00000	0.00000	98.79318				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC110 On 27/09/2016 Spot Bond				100.00000	0.00000	100.72295				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC112 On 04/07/2016 Spot Bond				100.00000	0.00000	98.56669				0.00	0	0
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC114 On 04/10/2016 Spot Bond				100.00000	0.00000	100.56725				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC115 On 18/07/2016 Spot Bond				100.00000	0.00000	98.28522				0.00	0	0
Total BTC116 SPOT										0.00	0	0
Total For BTC116										0.00	0	0
BTC116 On 19/07/2016 Spot Bond				100.00000	0.00000	98.24858				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC117 On 19/10/2016 Spot Bond				100.00000	0.00000	100.12979				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	86.25819	100.00000	85.85606				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.69663				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.71921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.91822				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.60417				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	23.74898	100.00000	23.63279				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			10.31500	101.68723	10.31500	101.63105				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.90457				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.66500	99.81044	8.66500	99.76316				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.93000	92.81473	15.93000	92.73744				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	97.49635				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.73000	97.83929	13.73000	97.76793				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			9.81500	103.82287	9.81500	103.76822				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.28586				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.73000	94.99748	13.73000	94.92820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.96781				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.81243				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.36500	95.01050	11.36500	94.95282				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.74958				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	102.20479				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.88500	112.55340	10.88500	112.48823				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.94000	107.92325	10.94000	107.86046				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.96000	102.42476	10.96000	102.36537				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.62775				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	101.39909				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	105.11471				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	108.06580	10.00000	108.00960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.28219				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.01823				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.02857				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	16.52948	100.00000	16.44772				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	24.57064	100.00000	24.45174				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	22.87716	100.00000	22.76524				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.44704				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.81117				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	102.34339				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	102.55586				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.73215				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.76023				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.54536				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.66124				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.24893	10.11000	103.19299				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.47918				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN188 On 23/08/2016 Spot Bond			2.76000	128.61706	2.76000	128.53216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	102.16810				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	126.12946	3.14000	128.42846				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.26394	8.25000	101.21945				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.77000	136.34657	2.77000	130.07376				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	134.03047	2.40000	127.86667				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.22155				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			9.41000	99.83310	9.41000	99.78383				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.14949				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.14949				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.46000	99.79613	9.46000	99.74667				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.46000	99.79613	9.46000	99.74667				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.51000	102.84152	9.51000	102.78931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.92540				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.00665				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.64469				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	101.50700				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	92.12457	13.50000	92.05847				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.61966	9.35000	101.56865				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.08580				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.91965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.12958				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.12958				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.12958				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.87971				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.16000	99.59014	10.16000	99.53652				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.26599				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.07792				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06805				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.86871				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03558				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.48707				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.65296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.15284				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.66863				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	102.02967				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.62525				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.88851				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.77981				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.92178				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.63831				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.77226				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68560				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.97926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.66551				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92889				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74587				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	176.06601				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.72166				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	175.86776				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	175.42107				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	175.86124				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.88078				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			11.69500	94.67152	11.69500	94.61242				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			12.21500	91.21302	12.21500	91.15427				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.99339				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.84208				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	100.02405				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.81686				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	99.95389	8.80500	99.90536				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02427				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.92262				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.93681				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.99142				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.94437				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.01995				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71681				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	153.02913				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	99.95102				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.13021				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72044				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.05741				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.84027				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.96494				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	99.95145				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70227				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	99.95403				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.34248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	99.82985				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02391				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.81952				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.87500	99.40177	10.87500	99.34457				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.88324				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.71520				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.01500	101.17210	13.01500	101.10280				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.70448				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.04500	101.31796	13.04500	101.24765				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.67903	10.02000	107.62120				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.70448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	99.99983				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	82.04718				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.87139				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.88746				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	100.88763				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	100.74369				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			10.36500	99.20068	10.36500	99.14621				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	100.79515				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	100.96799				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	98.86268	10.98000	98.80526				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.14129	11.00000	101.08245				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	100.98173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.08990				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.80500	97.35267	12.80500	97.28703				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.06482				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.88734				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	99.99961				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.93955				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.59923				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.84984				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	85.77350				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.89218				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.24761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.95851				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.16158				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.76030				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.75067				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	100.86915				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.96694				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67318				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.65452				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	101.88934				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	100.80243				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	79.84010				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.67211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.01928				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	100.22478				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.95764				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.96228				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.22583				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.94834				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12460				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99481				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.23938				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.42061	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	100.98845				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.04123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	43.82739	7.01000	44.41734				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.05050				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.38715				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.28147				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.38715				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	104.55157				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.24924				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	100.98553				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	101.84182				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.23542				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.65113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	101.41924				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.48332				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.53814				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.35275				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.64018				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	100.95298				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.91110				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.14869				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	99.82154				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	101.90467				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	101.69295				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 18/04/2028 Spot Bond				100.00000	0.00000	176.44585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.36500	91.36687	9.36500	91.32118				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.98000	35.63185	8.98000	156.42807				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.98000	36.11358	8.98000	156.93686				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.38957				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.52254				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.93482				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.88190				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.89236				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.39168				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.90182				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.02405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.83184				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.86870				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.86397				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.86864				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	100.87848				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	101.58724				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.29351				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			9.59000	102.19105	9.59000	102.15846				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			9.62000	102.39214	9.62000	102.33959				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			10.41500	113.64115	10.41500	113.57812				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			10.57500	101.80164	10.57500	101.74464				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.65500	101.36032	10.65500	101.30284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.02500	91.49337	11.02500	91.43972			882,000,000,000,000.00	80,000,000,000	20,000,000,000
Total COT01 SPOT									12,000,000,000,000.00	80,000,000,000	20,000,000,000
Total For COT01									12,000,000,000,000.00	80,000,000,000	20,000,000,000
COT02 On 03/04/2028 Spot Bond			11.71000	91.10159	11.71000	91.04496			14,052,000,000,000.00	1,200,000,000	950,000,000
Total COT02 SPOT									14,052,000,000,000.00	1,200,000,000	950,000,000
Total For COT02									14,052,000,000,000.00	1,200,000,000	950,000,000
COT03 On 05/06/2028 Spot Bond			11.71000	89.35763	11.71000	89.30208			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond			100.00000		0.00000	101.35160			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	12.35916	100.00000	12.29936			0.00	0	0
Total CPL011U SPOT									0.00	0	0
Total For CPL011U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond			100.00000		0.00000	101.39074			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	100.81912			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond			100.00000		0.00000	101.33847			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	12.41323	100.00000	12.35316			0.00	0	0
Total CPL021U SPOT									0.00	0	0
Total For CPL021U									0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	17.65189	100.00000	17.56647			0.00	0	0
Total CPL031U SPOT									0.00	0	0
Total For CPL031U									0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	92.85403	100.00000	92.23500			0.00	0	0
Total CPL041U SPOT									0.00	0	0
Total For CPL041U									0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	17.76165	100.00000	17.67475			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	18.38310	100.00000	18.29509				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			12.34000	94.94233	12.34000	94.87989				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	22.84280	100.00000	22.73226				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	15.11559	100.00000	15.04244				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	23.53313	100.00000	23.41926				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			8.64000	98.22005	8.64000	98.17491				0.00	0	16,100,000
Total DENG44 SPOT										0.00	0	16,100,000
Total For DENG44										0.00	0	16,100,000
DENG5 On 19/11/2016 Spot Bond			100.00000		0.00000	101.42941				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond			100.00000		0.00000	99.81751				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond			100.00000		0.00000	102.13356				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond			100.00000		0.00000	101.30920				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond			100.00000		0.00000	101.17404				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	104.01825	100.00000	103.47223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.09982				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.38040				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	101.89727				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	101.82927				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	44.37505	100.00000	44.19562				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	101.12826				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	100.03652				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	100.99634				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	60.28682				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			10.10500	99.00574	10.10500	98.95242				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			8.31000	106.33792	8.31000	106.29004				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	95.00606	100.00000	94.54819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.95500	100.51628	9.95500	100.46264			0.00	0	30,100,000
Total DV22 SPOT									0.00	0	30,100,000
Total For DV22									0.00	0	30,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.55068	100.00000	15.48154			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	99.93940	10.35500	99.88398			0.00	0	113,000,000
Total DV23 SPOT									0.00	0	113,000,000
Total For DV23									0.00	0	113,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	11.80881	100.00000	11.75632			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			10.28500	98.69349	10.28500	98.63912			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.83639	9.69000	101.78345			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.68000	97.91316	10.68000	97.85719			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91293	10.10000	101.85776			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	100.98375			0.00	800,000,000	200,000,000
Total DVC011 SPOT									0.00	800,000,000	200,000,000
Total For DVC011									0.00	800,000,000	200,000,000
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	100.60932			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	101.29080			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	100.83450			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC017 On 24/08/2016 Spot Bond				100.00000	0.00000	101.27738				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC018 On 01/12/2016 Spot Bond				100.00000	0.00000	101.28369				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC019 On 24/02/2017 Spot Bond				100.00000	0.00000	101.34677				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	101.28091				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC021 On 16/09/2016 Spot Bond				100.00000	0.00000	100.83513				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC022 On 16/03/2017 Spot Bond				100.00000	0.00000	100.85915				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC023 On 16/03/2017 Spot Bond				100.00000	0.00000	100.91623				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.46039				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.64671				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.26237				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.00000	118.82894	9.00000	118.77148				0.00	0	3,884,500,000
Total E170 SPOT										0.00	0	3,884,500,000
Total For E170										0.00	0	3,884,500,000
E170/R On 01/08/2020 Spot Bond			100.00000	19.11868	100.00000	19.03368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			10.02500	99.97752	10.02500	99.92438				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.16500	99.36689	10.16500	99.31337				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.40500	98.78731	10.40500	98.73287				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.82000	104.67768	2.82000	104.60835				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	99.92996				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	99.95185				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	99.94364				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.43751	100.00000	16.33131				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			2.27000	106.18041	2.27000	106.11307				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037I On 31/01/2037 Spot Bond			2.25000	106.52964	2.25000	106.46221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.15500	128.64084	2.15500	128.56008			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.14000	117.72571	2.14000	117.65188			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			2.14000	117.22399	2.14000	117.15050			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			2.17000	109.50761	2.17000	109.43883			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			2.25000	106.52964	2.25000	106.46221			0.00	0	900,000,000
Total EL36 SPOT									0.00	0	900,000,000
Total For EL36									0.00	0	900,000,000
EL36/I2 On 31/01/2036 Spot Bond			2.25000	106.52964	2.25000	106.46221			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			10.41500	103.09442	10.41500	103.03692		624,900,000,000,000.00	60,000,000,000	15,000,000,000	
Total EMM01 SPOT								14,900,000,000,000.00	60,000,000,000	15,000,000,000	
Total For EMM01								14,900,000,000,000.00	60,000,000,000	15,000,000,000	
EMM02 On 11/03/2021 Spot Bond			10.31500	102.89278	10.31500	102.83655		606,522,000,000,000.00	58,800,000,000	14,700,000,000	
Total EMM02 SPOT								16,522,000,000,000.00	58,800,000,000	14,700,000,000	
Total For EMM02								16,522,000,000,000.00	58,800,000,000	14,700,000,000	
EMM03 On 04/05/2024 Spot Bond			10.76000	96.08843	10.76000	96.03312		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			10.96500	92.16762	10.96500	96.89997		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.10500	97.35972	11.10500	98.35768		0.00	0	2,999,999,700	
Total EMM05 SPOT								0.00	0	2,999,999,700	
Total For EMM05								0.00	0	2,999,999,700	
EMM06 On 23/06/2025 Spot Bond			10.86000	100.04450	10.86000	101.43986		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.32854				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	100.96089				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.76772				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.77571				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.54210				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.28627				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	15.44918	100.00000	15.37441				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.32798	100.00000	6.29736				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	101.37450				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.00000	0.00000	99.82187				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	99.81575				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	101.73105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2: On 22/08/2016 Spot Bond				100.00000	0.00000	101.42466				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2: On 22/02/2017 Spot Bond				100.00000	0.00000	101.40140				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.26398				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	97.84419				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.23000	94.40235	12.23000	94.34114				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	98.21779				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.11994				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	101.66314				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.75709				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.59755			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	101.52983			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.57683			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.53171			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.51290			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	101.59752			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.66134			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.83000	100.94535	8.83000	100.89770		7,906,382,000.00	895,400	44,601,633,200	
Total ES18 SPOT								7,906,382,000.00	895,400	44,601,633,200	
Total For ES18								7,906,382,000.00	895,400	44,601,633,200	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.19785	9.25000	100.14834		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			9.54000	104.80269	9.54000	104.74904		206,618,274,000.00	21,658,100	6,364,963,800	

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 ES23 SPOT										206,618,274,000.00	21,658,100	6,364,963,800
Total For ES23										206,618,274,000.00	21,658,100	6,364,963,800
ES23/R On 25/01/2023 Spot Bond			10.00000	102.55195	10.00000	102.49698				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			9.84000	88.11478	9.84000	88.06853				15,917,184,000.00	1,617,600	13,932,358,800
Total ES26 SPOT										15,917,184,000.00	1,617,600	13,932,358,800
Total For ES26										15,917,184,000.00	1,617,600	13,932,358,800
ES33 On 15/09/2033 Spot Bond			10.53000	76.93946	10.46500	77.31612				3,185,247,078,000.00	302,492,600	152,760,166,400
Total ES33 SPOT										3,185,247,078,000.00	302,492,600	152,760,166,400
Total For ES33										3,185,247,078,000.00	302,492,600	152,760,166,400
ES42 On 25/04/2042 Spot Bond			10.64500	81.27764	10.64500	81.23159				6,398,266,668,000.00	601,058,400	112,419,232,200
Total ES42 SPOT										6,398,266,668,000.00	601,058,400	112,419,232,200
Total For ES42										6,398,266,668,000.00	601,058,400	112,419,232,200
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.93710				0.00	0	7,500,000,000
Total EXX01 SPOT										0.00	0	7,500,000,000
Total For EXX01										0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.17368				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.67767				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	101.51317				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.32809				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.39074				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.33847				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.36427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.41241				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	101.03322				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.06416				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	101.71235				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.18316	100.00000	0.18225				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	0.18316	100.00000	0.18225				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	10.29604	100.00000	12.76361				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.02427	100.00000	12.42545				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.95888				0.00	308,000,000	77,000,000
Total FR2A4A SPOT										0.00	308,000,000	77,000,000
Total For FR2A4A										0.00	308,000,000	77,000,000
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.65310				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.06114				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.12925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.33000	98.82696	10.33000	98.77257			0.00	0	30,000,000
Total FRB05 SPOT									0.00	0	30,000,000
Total For FRB05									0.00	0	30,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.97375			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	100.97367			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.02378			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.57036			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.24392			0.00	0	190,000,000
Total FRB12 SPOT									0.00	0	190,000,000
Total For FRB12									0.00	0	190,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.39677			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			11.06500	97.64273	11.06500	99.89888		4,426,000,000,000.00		400,000,000	200,000,000
Total FRB14 SPOT								4,426,000,000,000.00		400,000,000	200,000,000
Total For FRB14								4,426,000,000,000.00		400,000,000	200,000,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.66700			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	100.36039			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.53220			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.39298			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.26500	100.75027	12.26500	100.68475				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.33451				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.03000	106.37180	11.03000	106.30941			9,927,000,000,000.00	900,000,000	300,000,000	
Total FRBC21 SPOT									9,927,000,000,000.00	900,000,000	300,000,000	
Total For FRBC21									9,927,000,000,000.00	900,000,000	300,000,000	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.90057			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			2.07000	139.53524	2.07000	140.38380			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			2.42500	123.39563	2.42500	282.48269			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			2.31500	112.00710	2.31500	118.98689			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			2.99000	96.31022	2.99000	160.64654			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			3.08000	106.34575	3.08000	206.13795			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			3.55000	92.43240	3.55000	92.61079			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			7.34300	72.23431	7.34300	71.69861			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			9.31100	46.91991	9.31100	46.02834			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.56000	45.53017	9.56000	44.62074				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	56.96633	100.00000	56.69066				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05: On 13/10/2018 Spot Bond			100.00000	22.23486	100.00000	22.09472				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.64093				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.02940				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.90655				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.98407				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.16563	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.16563	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.98218				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: 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
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.94154				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.05300				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
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	100.96800				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	100.13309	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	101.02170				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.23181				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.19888				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: 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
FRC13: 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
FRC13: 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
FRC13: 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
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	42.33060	100.09221	42.12558				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.88944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144: On 20/09/2017 Spot Bond				100.00000	0.00000	101.58968				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145: On 20/09/2017 Spot Bond				100.00000	0.00000	100.96505				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150: On 20/09/2017 Spot Bond			5.76400	94.08082	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151: On 20/12/2017 Spot Bond				100.00000	0.00000	100.97454				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152: On 20/12/2017 Spot Bond				100.00000	0.00000	100.89987				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153: On 20/12/2017 Spot Bond				100.00000	0.00000	100.92540				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	101.17542				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	100.91122				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	71.04233	13.22500	70.99211				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	100.86593				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	100.86688				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	101.20875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.00000	0.00000	100.82413				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.54500	104.44091	3.54500	107.97691				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.00000	0.00000	100.93492				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	100.93492				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.00000	0.00000	101.65245				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71681				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	100.93492				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.88755				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.86958				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	102.23817				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99782				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 06/08/2023 Spot Bond				100.00000	0.00000	71.10368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99961				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.12832				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.12738				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	100.92554				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	100.92554				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				100.00000	0.00000	100.52281				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	100.54782				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	108.06600	10.00000	108.01000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 20/06/2024 Spot Bond				100.00000	0.00000	100.97057				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20:On 17/04/2017 Spot Bond				100.00000	0.00000	100.19789				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	100.19789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 06/05/2017 Spot Bond				100.00000	0.00000	101.96142				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.99113	8.75000	101.94210				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.91033				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.46895	100.00000	11.41345				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.60858	100.00000	10.55725				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	96.34862				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	13.73050	100.00000	13.66406				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.95375				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	46.01373	100.00000	45.78861				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	101.90722				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	10.86647	100.00000	10.81389				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	33.85997	100.00000	33.69247				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.90718			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	33.83098	100.00000	33.66364			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	101.90293			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.81557			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	102.01762			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.90543			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.88000	134.60224	2.88000	134.51245			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.73527			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.71452			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.71452			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.56847			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.03860			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22(On 16/09/2016 Spot Bond				100.00000	0.00000	100.90371			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22(On 30/03/2017 Spot Bond				100.00000	0.00000	100.77142			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23(On 20/06/2020 Spot Bond				100.00000	0.00000	100.94368			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23(On 25/06/2018 Spot Bond				100.00000	0.00000	100.65779			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23(On 15/07/2016 Spot Bond				100.00000	0.00000	100.24657			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			3.74000	128.67627	3.74000	128.58444			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	101.32470			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23(On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	100.63144			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	100.36607			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	100.58928			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	100.36783			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.35027				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	100.34195				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	100.33815				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.36719				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	100.31731				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.36545				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	100.29409				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	100.32868				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	100.24520				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	100.24863				0.00	0	128,000,000
Total FRC249 SPOT										0.00	0	128,000,000
Total For FRC249										0.00	0	128,000,000
FRC25(On 19/10/2020 Spot Bond				100.00000	0.00000	100.20810				0.00	5,227,362,400	1,069,681,200
Total FRC250 SPOT										0.00	5,227,362,400	1,069,681,200
Total For FRC250										0.00	5,227,362,400	1,069,681,200
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.18374				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	99.95097			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			3.41000	114.20316	3.41000	130.82299			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.97827			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.46000	106.47082	3.46000	130.48096			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			3.44000	104.51651	3.44000	130.61764			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			2.21000	101.62057	2.21000	135.94561			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			2.28000	102.40249	2.28000	149.01972			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	99.94551			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.86866			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	100.97265			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11230			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.07647				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94732				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94638				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	99.77437				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	16.42096	100.00000	16.34150				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	40.72301	100.00000	40.52594				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	62.43271	100.00000	62.12389				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	13.12995	100.00000	13.06571				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.00381				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	102.14506				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.34833				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.28846				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.42139			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.97826			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			1.94800	86.16902	1.94800	116.61393			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			2.37000	110.41688	2.37000	119.61015			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.01593			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.14086	10.38000	100.08450			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.14086	10.38000	100.08450			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.51000	107.65832	2.51000	116.80710			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			2.52000	222.10633	2.52000	221.96262			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			2.48000	117.47693	2.48000	117.40109			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.55000	221.22142	2.55000	221.07792			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	90.87582			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			2.80000	114.57753	2.80000	114.50158			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.67500	113.67827	2.67500	113.60368			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	65.48800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.67500	113.67827	2.67500	113.60368			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.67000	120.62673	2.67000	217.58194			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.72000	118.91713	2.72000	216.14527			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.33000	104.11250	2.33000	104.04614			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.75000	170.03228	2.75000	215.28884			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			2.95000	94.83045	2.95000	108.49577			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.03000	101.70676	3.03000	159.99761			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.40000	87.98474	3.40000	100.72226			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.02000	101.83690	3.02000	160.15955			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13(On 11/08/2016 Spot Bond			100.00000	80.77878	100.00000	80.43649			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.08000	159.29851	3.08000	159.19066			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.26000	199.50451	3.26000	201.34853			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				100.00000	0.00000	79.85851			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.33000	88.69633	3.33000	101.88598			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.30000	89.08048	3.30000	102.38972			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.11000	91.78681	3.11000	105.65125			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			2.89000	162.39044	2.89000	162.28215			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.03000	207.63328	3.03000	207.49324			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13(On 08/08/2016 Spot Bond				100.00000	0.00000	101.61037			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14(On 19/09/2016 Spot Bond				100.00000	0.00000	100.84254			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14(On 03/10/2016 Spot Bond				100.00000	0.00000	104.25973			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.02000	160.26754	3.02000	160.15955			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.02000	160.26754	3.02000	160.15955			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			3.31000	94.50631	3.31000	155.53851			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.10000	111.59805	3.10000	111.82230			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			100.00000	4.82757	100.00000	4.78613			0.00	0	1,450,000,000
Total FRS147 SPOT									0.00	0	1,450,000,000
Total For FRS147									0.00	0	1,450,000,000
FRS36 On 07/12/2023 Spot Bond			2.18500	125.26982	2.18500	286.77689			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			2.07500	126.14025	2.07500	288.77127		290,500,000,000.00		140,000,000	35,000,000
Total FRS37 SPOT								290,500,000,000.00		140,000,000	35,000,000
Total For FRS37								290,500,000,000.00		140,000,000	35,000,000
FRS43 On 07/12/2023 Spot Bond			2.79500	120.57194	2.79500	276.01307			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.54000	101.78104	2.54000	136.94205			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	99.95357			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			2.07000	140.47136	2.07000	140.38380			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.17536			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.46677			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	101.97266			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			2.35000	117.14904	2.35000	117.07425			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	43.80665	104.97509	43.58765			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	46.55584	101.07593	46.32838			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	40.85689	100.44759	40.65838			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	44.99118	100.76967	44.77196			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.04000	125.43041	2.04000	125.35251			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			2.26000	98.42665	2.26000	119.50787			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.20372			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			2.29000	98.19252	2.29000	119.22339			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.48337			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			2.27500	124.56301	2.27500	285.15743			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.83258			0.00	864,000,000	216,000,000
Total FRS94 SPOT									0.00	864,000,000	216,000,000
Total For FRS94									0.00	864,000,000	216,000,000
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.36178			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			7.89000	100.94509	7.89000	100.90276			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.67500	100.77680	8.67500	100.73030			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.87000	103.27056	8.87000	103.22160			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			9.42500	102.81430	9.42500	102.76229			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			9.71500	97.22664	9.71500	97.17626			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			10.43500	88.33915	10.43500	88.29060			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			10.51000	105.42609	10.51000	105.36709			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.89000	92.14619	10.89000	92.09281			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.99500	93.59800	10.99500	93.54298			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			11.05000	90.54225	11.05000	90.48875			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			11.09500	73.62577	11.09500	73.58233			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.78822			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.79769			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.82132			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.85918			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.88755			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.01038			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.39058				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.28889				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.43765				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.48994				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.53351				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.72512				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.16458	100.00000	4.14398				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	0.69870	100.00000	0.69524				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.05214	100.00000	22.94059			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	3.86751	100.00000	3.84879			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	0.64886	100.00000	0.64572			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	8.89210	100.00000	8.83606			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.58260	100.00000	1.57263			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	0.28167	100.00000	0.27989			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	1.46970	100.00000	1.46251			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1.58260	100.00000	1.57263			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	1.58260	100.00000	1.57263			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	1.58260	100.00000	1.57263			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	1.58260	100.00000	1.57263			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.28167			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			10.20500	99.79187	10.20500	99.73760			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.23481			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.37740			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.39388			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.50098			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.63265			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.71486				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT36 On 26/05/2016 Spot Bond				100.00000	0.00000	101.54890				0.00	0	0
Total GPT36 SPOT										0.00	0	0
Total For GPT36										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.20670	100.00000	12.14763				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	30.38062	100.00000	30.23360				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	17.72733	100.00000	17.64154				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	11.63067	100.00000	11.57314				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.02187				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.02264				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.02360			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.02492			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.63631			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.24382			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.05365			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.54787			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.78582			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.26102			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.24105			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	101.87945			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.95498				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.79259	100.00000	12.72931				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.98412				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.84176				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.66211				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	101.66061				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	101.80863				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	99.79719				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	100.27370				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.82564	100.00000	8.78246				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.82564	100.00000	8.78246				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.36235	100.00000	9.31655				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.36235	100.00000	9.31655				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.05242	100.00000	10.00324				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.05242	100.00000	10.00324				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.89583	100.00000	10.84252				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.08000				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				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			9.99500	101.82114	9.99500	101.76659				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.70771				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.61197				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.30530				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19894				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			9.23500	104.10954	9.23500	104.05792				0.00	0	950,000,000
Total HWAY20 SPOT										0.00	0	950,000,000
Total For HWAY20										0.00	0	950,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.71778	100.00000	14.65236				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.06500	126.21974	2.06500	288.95340				0.00	0	7,700,000,000
Total HWAY23 SPOT										0.00	0	7,700,000,000
Total For HWAY23										0.00	0	7,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			1.93500	130.29357	1.93500	298.28165			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			2.36000	100.80000	2.36000	100.73580			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.60500	91.36608	10.60500	91.31421			0.00	0	8,870,000,000
Total HWAY34 SPOT									0.00	0	8,870,000,000
Total For HWAY34									0.00	0	8,870,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.25346	100.00000	11.20343			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			10.63500	90.95372	10.63500	90.90194			0.00	0	100,000,000
Total HWAY35 SPOT									0.00	0	100,000,000
Total For HWAY35									0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.25344	100.00000	11.20341			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	85.38283	100.00000	84.98845			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	84.77860	100.00000	84.39148			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	60.60254	100.00000	60.30278			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	108.06600	10.00000	108.01000			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			1.63000	125.73655	1.65000	125.46047		215,153,480,000,000.00	131,996,000,000	78,755,200,000	
Total I2025 SPOT								15,153,480,000,000.00	131,996,000,000	78,755,200,000	
Total For I2025								15,153,480,000,000.00	131,996,000,000	78,755,200,000	
I2033 On 28/02/2033 Spot Bond			1.73000	106.07366	1.73000	106.00968		69,400,680,000,000.00	40,116,000,000	61,446,919,600	
Total I2033 SPOT								9,400,680,000,000.00	40,116,000,000	61,446,919,600	
Total For I2033								9,400,680,000,000.00	40,116,000,000	61,446,919,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			1.72000	133.80095	1.75000	133.02695			28,586,400,000,000.00	16,620,000,000	152,012,154,700
Total I2038 SPOT									28,586,400,000,000.00	16,620,000,000	152,012,154,700
Total For I2038									28,586,400,000,000.00	16,620,000,000	152,012,154,700
I2046 On 31/03/2046 Spot Bond			1.78000	133.79209	1.78000	133.71088			19,295,200,000,000.00	10,840,000,000	102,043,714,300
Total I2046 SPOT									19,295,200,000,000.00	10,840,000,000	102,043,714,300
Total For I2046									19,295,200,000,000.00	10,840,000,000	102,043,714,300
I2050 On 31/12/2050 Spot Bond			1.75000	145.96343	1.76000	145.52407			26,652,500,000,000.00	15,230,000,000	78,972,043,900
Total I2050 SPOT									26,652,500,000,000.00	15,230,000,000	78,972,043,900
Total For I2050									26,652,500,000,000.00	15,230,000,000	78,972,043,900
IBL22 On 15/03/2018 Spot Bond			8.86500	103.08476	8.86500	103.03618			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			8.83000	101.38792	8.83000	101.34017			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.84253			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.75000	99.92113	1.75000	136.41552			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.14000	103.95123	2.14000	139.86499			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.81413			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			8.98500	100.22914	8.98500	100.18102			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.28064			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/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
IBL45 On 21/12/2018 Spot Bond			9.66000	99.00195	9.66000	98.95092			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			10.05500	93.53065	10.05500	93.48025			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			9.16500	97.34143	9.16500	97.29378			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			10.04500	98.90893	10.04500	98.85569			0.00	0	40,000,000
Total IBL50 SPOT									0.00	0	40,000,000
Total For IBL50									0.00	0	40,000,000
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.83165			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.13936			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.16000	101.49217	8.16000	101.44774			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.44000	99.28807	9.44000	99.23776			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.83334			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.53050			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			8.63500	101.64725	8.63500	101.60005			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.40000	101.31222	9.40000	101.26111			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			10.50500	100.65959	10.50500	100.60298			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.59234			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.02115			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.69883			0.00	1,000,000,000	500,000,000
Total IBL63 SPOT									0.00	1,000,000,000	500,000,000
Total For IBL63									0.00	1,000,000,000	500,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	98.82264			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	99.93315			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	100.96682			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.87000	134.67298	2.87000	134.58320			0.00	0	30,000,000
Total IBL67 SPOT									0.00	0	30,000,000
Total For IBL67									0.00	0	30,000,000
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.65715			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	19.58034	100.00000	19.48455			0.00	0	4,000,000,000
Total IBL69U SPOT									0.00	0	4,000,000,000
Total For IBL69U									0.00	0	4,000,000,000
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.53115			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.57678			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL76 On 25/11/2018 Spot Bond				101.30060	0.00000	101.39059				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.43206				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			10.55500	101.83553	10.55500	101.77799				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			9.23000	104.33091	9.23000	104.27919				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	18.17307	100.00000	18.08317				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	10.32333	100.00000	10.27226				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	99.93190				0.00	1,500,000,000	4,900,000,000
Total IBL82 SPOT										0.00	1,500,000,000	4,900,000,000
Total For IBL82										0.00	1,500,000,000	4,900,000,000
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.84372				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	16.93534	100.00000	16.82860				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01961	100.00000	0.01952				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.10754				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.77758				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			10.09500	93.92759	10.09500	93.87705			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.31595			0.00	0	1,000,000,000
Total IDCG04 SPOT									0.00	0	1,000,000,000
Total For IDCG04									0.00	0	1,000,000,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.97953			0.00	875,000,000	300,000,000
Total IDCG05 SPOT									0.00	875,000,000	300,000,000
Total For IDCG05									0.00	875,000,000	300,000,000
IDCG06 On 24/11/2024 Spot Bond			10.81000	97.14907	10.81000	97.09290			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.65639			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			11.63000	102.73245	11.63000	102.63438			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	101.20108	5.00000	101.17363			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	100.12152	5.00000	100.09450			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	100.48548	4.00000	100.46385			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	100.11911	4.00000	100.09744			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	87.33883	100.00000	86.93260			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	87.28979	100.00000	86.88379			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	87.28979	100.00000	86.88379				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			9.21000	100.44629	9.21000	100.39688				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			100.00000	10.34715	100.00000	0.00000				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.13517	100.00000	8.09580				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	33.00994	100.00000	32.84845				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	32.23110	100.00000	32.07168				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.90801	100.00000	2.89701				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.45939	100.00000	9.41311				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.35976	100.00000	12.29863				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.91972	100.00000	12.85652				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	10.76721	100.00000	10.71960				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	58.74173	100.00000	58.45436				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	10.95549	100.00000	10.90246				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	18.39223	100.00000	18.30323				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	89.35985	100.00000	88.93934				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	89.87136	100.00000	89.45911				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	46.17547	100.00000	45.97673				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	46.17547	100.00000	45.97673				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	63.50741	100.00000	63.20008				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.39630	100.00000	12.33498				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	12.21534	100.00000	12.14984				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	97.07447	100.00000	96.56085				0.00	0	0
Total IN620U SPOT										0.00	0	0
Total For IN620U										0.00	0	0
IN672U On 09/05/2016 Spot Bond			100.00000	97.07447	100.00000	96.56085				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.65000	99.89532	7.65000	99.74912				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA619 On 10/05/2016 Spot Bond			7.65000	99.74912	7.65000	99.60336			0.00	0	0
Total INA619 SPOT									0.00	0	0
Total For INA619									0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.75000	99.59820	7.75000	99.45098			0.00	0	0
Total INA620 SPOT									0.00	0	0
Total For INA620									0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.75000	99.45098	7.75000	99.30419			0.00	0	0
Total INA621 SPOT									0.00	0	0
Total For INA621									0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.55208			0.00	0	0
Total INF547 SPOT									0.00	0	0
Total For INF547									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.94254			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.92695			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.43789	6.50000	100.40278			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.95867			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	108.06600	10.00000	108.01000			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.92354			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.83089			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	107.16541			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	102.27141			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	100.17887			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.32313			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			12.56500	103.37520	12.56500	103.30600			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IP277U On 06/06/2016 Spot Bond			100.00000	90.34653	100.00000	89.90148			0.00	0	0
Total IP277U SPOT									0.00	0	0
Total For IP277U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.31553			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			8.66000	100.47991	8.66000	100.43337			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.58919			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.60138			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.60954			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.25645				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.26098				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.24487				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.91262				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.93966				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.95589				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.84827				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.85772				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.86716				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	101.78724				0.00	0	0
Total IPFC09 SPOT										0.00	0	0
Total For IPFC09										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.46500	99.88697	10.46500	99.83099				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			9.26500	101.47736	9.26500	101.42742				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	39.09322	100.00000	38.92130			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.49825			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.65155			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.22603			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.79362			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.31846			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.92000	99.76730	2.92000	134.22987			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			3.58000	151.48034	3.58000	151.37373			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.58211			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.39759			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.06471			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.10069			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.01693			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			3.65000	106.23969	3.65000	107.09142			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			3.65000	106.15113	3.65000	107.09142			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.23427			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.62323			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.30270			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			12.26500	103.31886	12.26500	103.25131			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.59514			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond			100.00000	12.66657	100.00000	1.01501		600,000,000,000,000.00	6,000,000,000	3,200,000,000	
Total IV036 SPOT								10,000,000,000,000.00	6,000,000,000	3,200,000,000	
Total For IV036								10,000,000,000,000.00	6,000,000,000	3,200,000,000	
IV057U On 14/07/2018 Spot Bond			100.00000	13.89054	100.00000	13.82258			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.19000	104.38808	11.19000	104.32565			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.14126			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			3.68000	149.97032	3.68000	149.86395			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	97.85523	100.00000	97.33333			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.65000	99.85350	7.65000	99.70743			0.00	0	0
Total IVA618 SPOT									0.00	0	0
Total For IVA618									0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.65000	99.70743	7.65000	99.56179			0.00	0	0
Total IVA619 SPOT									0.00	0	0
Total For IVA619									0.00	0	0
IVA621 On 26/05/2016 Spot Bond			7.75000	99.40899	7.75000	99.26233			0.00	0	0
Total IVA621 SPOT									0.00	0	0
Total For IVA621									0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	98.82493	7.75000	98.67999		6,200,000,000,000.00	800,000,000	200,000,000	
Total IVA625 SPOT								6,200,000,000,000.00	800,000,000	200,000,000	
Total For IVA625								6,200,000,000,000.00	800,000,000	200,000,000	
IVA627 On 07/07/2016 Spot Bond			7.75000	98.53547	7.75000	98.39137		0.00	0	0	
Total IVA627 SPOT								0.00	0	0	
Total For IVA627								0.00	0	0	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total IVC002 SPOT								0.00	0	0	
Total For IVC002								0.00	0	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/JIBAR								0.00	0	0	
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.38546		0.00	0	0	
Total IVC014 SPOT								0.00	0	0	
Total For IVC014								0.00	0	0	
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.56540		0.00	0	0	
Total IVC015 SPOT								0.00	0	0	
Total For IVC015								0.00	0	0	
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.30427		0.00	0	0	
Total IVC016 SPOT								0.00	0	0	
Total For IVC016								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.11003			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.33866			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.34242			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.32548			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.33927			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	99.93163			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.84980			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.60595			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.53823			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.02211			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.79769			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.65125			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.66579			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	91.30726			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.00000	100.68800	10.00000	100.63404			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.36456	100.00000	18.28292			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	14.34016	100.00000	14.27000			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			10.13500	99.28020	10.13500	99.22629			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	99.93023			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.64817			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.91886			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.54802			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.29115			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.83245			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.84273				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.70797				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	99.93362				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.53753				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.07383				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	99.83441				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.62966				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.67378				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	101.99237				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.00415				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.13932				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.91900				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.81538			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.15328			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	101.27266			0.00	0	0
Total IVC071 SPOT									0.00	0	0
Total For IVC071									0.00	0	0
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	101.27430			0.00	0	0
Total IVC072 SPOT									0.00	0	0
Total For IVC072									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.12843			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.04850	100.00000	2.04075			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	30.70628	100.00000	30.55768			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	22.95276	100.00000	22.84169			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.80826			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.11974			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.04708			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.22227			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	15.57502	100.00000	15.48728			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	101.37314			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	99.80718			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	102.40211			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			9.36000	128.71853	9.36000	128.65384			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.72844			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.02089			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.19051			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.84847			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	99.92861			0.00	0	11,800,000
Total LBK08 SPOT									0.00	0	11,800,000
Total For LBK08									0.00	0	11,800,000
LBK11 On 28/11/2019 Spot Bond			10.62500	101.06897	10.62500	101.01149			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	101.65459	9.71000	101.60165				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.91056				0.00	0	0
Total LBK13 SPOT										0.00	0	0
Total For LBK13										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	30.19264	100.00000	30.04493				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	99.83939				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			9.52500	99.34956	9.52500	99.29878				0.00	0	3,280,000,000
Total LGL02 SPOT										0.00	0	3,280,000,000
Total For LGL02										0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.76500	96.85080	9.76500	96.80035				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.67500	96.73714	10.67500	96.68188				0.00	0	599,500,000
Total LGL04 SPOT										0.00	0	599,500,000
Total For LGL04										0.00	0	599,500,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.10048				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.50688				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.13913				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.41857				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.73000	105.07943	13.73000	105.12383				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			14.62500	105.49705	14.62500	105.39913			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.94573			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.50734			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.59446			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.69895			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.60180			0.00	400,000,000	100,000,000
Total MAQ077 SPOT									0.00	400,000,000	100,000,000
Total For MAQ077									0.00	400,000,000	100,000,000
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.78810			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.84314			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	98.08838			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	93.64571			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.15608			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.16348			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.43316				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.48545				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.79544				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.87999				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.09353				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.58405				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.08239				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	101.68130				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	101.71545				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.30502				0.00	4,000,000,000	2,000,000,000
Total MBF045 SPOT										0.00	4,000,000,000	2,000,000,000
Total For MBF045										0.00	4,000,000,000	2,000,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.52614				0.00	6,000,000,000	3,000,000,000
Total MBF046 SPOT										0.00	6,000,000,000	3,000,000,000
Total For MBF046										0.00	6,000,000,000	3,000,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.13041				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04! On 13/03/2017 Spot Bond				100.00000	0.00000	100.90719				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04! On 14/03/2019 Spot Bond				100.00000	0.00000	100.97919				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.59240				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.17580	2.30000	102.65958				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	98.02732				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.67686				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	39.13664	100.00000	38.94518				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	37.96243	100.00000	37.77671				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	38.02354	100.00000	37.83752				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	32.41234	100.00000	32.25201				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	61.05499	100.00000	60.75299				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	99.93436				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			9.63000	98.78516	9.63000	98.73440			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.68000	98.35274	9.68000	98.30195			0.00	0	11,100,000
Total MBSA02 SPOT									0.00	0	11,100,000
Total For MBSA02									0.00	0	11,100,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.29715	8.91000	100.24939			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.46134			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.38962			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.49354			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			8.80000	100.42122	8.80000	100.37462			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.65000	102.18074	9.65000	102.12784		5,790,000,000,000.00	600,000,000	400,000,000	
Total MEFSB4 SPOT								5,790,000,000,000.00	600,000,000	400,000,000	
Total For MEFSB4								5,790,000,000,000.00	600,000,000	400,000,000	
MEFSB On 05/01/2022 Spot Bond			10.39000	101.50382	10.39000	101.44735		0.00	0	0	
Total MEFSB5 SPOT								0.00	0	0	
Total For MEFSB5								0.00	0	0	
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.81660		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			10.42500	100.61420	10.42500	100.52710		0.00	0	0	
Total MFS1B SPOT								0.00	0	0	
Total For MFS1B								0.00	0	0	
MIIL02 On 31/05/2017 Spot Bond			9.72500	102.63435	9.72500	102.58111		0.00	0	0	
Total MIIL02 SPOT								0.00	0	0	
Total For MIIL02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.90838			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			10.26500	99.90252	10.26500	100.31839			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.74806			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.01000	97.52402	12.01000	98.34484			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			11.53500	101.44164	11.53500	99.20745			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	57.66139	100.00000	57.38235			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			9.42500	102.51024	9.42500	102.45866			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			9.41500	103.72087	9.41500	103.66845		5,649,000,000,000.00		600,000,000	420,000,000
Total MTN04 SPOT								5,649,000,000,000.00		600,000,000	420,000,000
Total For MTN04								5,649,000,000,000.00		600,000,000	420,000,000
MTN05 On 28/09/2016 Spot Bond			100.00000	73.41221	100.00000	73.12985			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	58.54760	100.00000	58.32566			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	60.56238	100.00000	60.26931			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	18.91115	100.00000	18.79064			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN09 On 20/04/2019 Spot Bond			100.00000	18.29565	100.00000	18.21476				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	9.15394	100.89771	9.10830				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.26157	100.61875	9.21551				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.83080				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.84027				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.94333				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	95.83480				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.71811	100.00000	11.66140				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.54124	100.00000	12.48055				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			10.70500	92.32907	10.70500	92.27618				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			10.24500	100.98362	10.24500	100.92850				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.53500	101.36907	8.53500	101.32265				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.95000	99.99194	9.95000	99.93860				0.00	0	55,100,000
Total NBK11A SPOT										0.00	0	55,100,000
Total For NBK11A										0.00	0	55,100,000
NBK12A On 19/03/2021 Spot Bond			9.71500	99.72059	9.71500	99.66918				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			10.20500	98.50465	10.20500	98.45139				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.87807				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14A On 26/06/2021 Spot Bond			10.07500	100.03084	10.07500	99.99537				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			10.31500	95.30777	10.31500	95.25511			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.92635			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.97000	93.44752	10.97000	93.39270			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	99.99171			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			11.14000	93.09594	11.14000	93.04080			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.23962			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			10.05500	101.13780	10.05500	101.08359			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.63304			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			10.46500	100.25685	10.46500	100.20099			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.34986			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			11.21000	99.13546	11.21000	99.07639			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.65501			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			11.41000	97.95516	11.41000	97.89546				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.57117				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			9.60500	106.66633	9.60500	106.61136				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.54282				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			11.06000	102.53250	11.06000	102.47187				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.70670				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.31000	102.43522	11.31000	102.37332				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.75069				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.44500	103.05827	10.44500	103.00031				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	101.81756				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.09626				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.23865				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.55848			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.56413			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.62888			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.64706			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.37517			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.56000	106.68206	9.56000	106.62793			0.00	0	600,000,000
Total NBK3A SPOT									0.00	0	600,000,000
Total For NBK3A									0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.53500	39.53712	11.53500	39.51354			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.17640			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	99.40765			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.71830			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.84735			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.77432			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.78585				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	99.93455				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.88749				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			10.70500	100.87081	10.70500	100.81366				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.88276				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			10.74000	99.78042	10.74000	99.72370				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.88749				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.80998				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.81005				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.89496				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.90441				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.27900				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.36144				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.86169				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.43371				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.02594				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.35584				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.86000	98.62328	10.86000	99.59040				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.12106				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.32580				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.21411				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.73044				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.97500	100.23029	11.97500	101.35700				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.41823				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	119.08590	9.44500	119.02553				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.08500	178.40180	2.08500	178.29056				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			2.51000	102.85342	2.51000	117.16024				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	194.59403	3.45000	194.47047				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			2.90000	113.67652	2.90000	113.60056				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.17000	157.10108	3.17000	147.80108				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			3.08000	159.12780	3.08000	159.19066				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			9.47500	101.98503	9.47500	101.93317				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	60.74909	100.00000	60.50615				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			10.10500	102.99608	10.10500	102.93899				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.48769				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.36498				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.40861				0.00	183,500,000	183,500,000
Total NQ1A17 SPOT										0.00	183,500,000	183,500,000
Total For NQ1A17										0.00	183,500,000	183,500,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.38246				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.45916				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.30500	103.02821	10.30500	102.96999				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.43476				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.41733				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.53400				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			10.50500	103.06037	10.50500	103.00101				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.45219				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.46092				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.60889			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.78297			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.67686			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.48705			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.45000	111.30213	9.45000	111.24598			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			10.19500	109.53563	10.19500	109.47579			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.98000	181.92214	1.98000	181.80976		792,000,000,000.00		400,000,000	8,900,000,000
Total NRA023 SPOT								792,000,000,000.00		400,000,000	8,900,000,000
Total For NRA023								792,000,000,000.00		400,000,000	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.61000	109.17600	11.61000	109.10868			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.70368			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.95323			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.19611			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.19149			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.95282				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.49886				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.85463				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.76878	100.00000	19.67099				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.79762				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			10.62500	99.88113	10.62500	99.82433				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.07565				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			10.79500	95.21613	10.79500	97.76402				0.00	0	1,530,000,000
Total OML05 SPOT										0.00	0	1,530,000,000
Total For OML05										0.00	0	1,530,000,000
OML06 On 19/03/2022 Spot Bond			11.38500	96.61522	11.38500	96.55710				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.96000	94.43443	11.96000	95.69190		11,960,000,000,000.00		1,000,000,000	1,380,000,000	
Total OML07 SPOT								11,960,000,000,000.00		1,000,000,000	1,380,000,000	
Total For OML07								11,960,000,000,000.00		1,000,000,000	1,380,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.03516				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			11.37500	99.19145	11.37500	99.13182				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML10 On 14/09/2025 Spot Bond			11.86000	98.51733	11.86000	98.45565			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	99.44751	100.00000	98.90110			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	99.60144			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.23410			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	99.81969			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.16611			0.00	0	0
Total PMM23 SPOT									0.00	0	0
Total For PMM23									0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.05645			0.00	0	0
Total PMM24 SPOT									0.00	0	0
Total For PMM24									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.12351			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.26807			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	99.63361			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.36500	100.15712	10.36500	101.15548			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			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	99.95591			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	99.95542			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	99.95432			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	99.94960			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	99.94850			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	99.82671			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.78000	43.64907	8.78000	43.62858			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			7.51000	103.76111	7.51000	103.71962		47,313,000,000,000.00	6,300,000,000	173,436,000,000	
Total R159 SPOT								17,313,000,000,000.00	6,300,000,000	173,436,000,000	
Total For R159								17,313,000,000,000.00	6,300,000,000	173,436,000,000	
R159P On 15/09/2016 Spot Bond			7.34000	97.26175	7.34000	97.22372		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			9.03500	113.56318	8.96000	114.05040		617,283,078,280,000.00	1,728,531,608,000	2,405,803,933,400	
Total R186 SPOT								17,283,078,280,000.00	728,531,608,000	405,803,933,400	
Total For R186								17,283,078,280,000.00	728,531,608,000	405,803,933,400	
R187P On 21/12/2026 Spot Bond			8.70000	40.38329	8.70000	40.36450		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P On 21/12/2027 Spot Bond			8.62000	37.41929	8.62000	37.40204			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			1.57500	298.22677	1.57500	298.04908		7,245,000,000,000.00	4,600,000,000	24,387,800,000	
Total R197 SPOT								7,245,000,000,000.00	4,600,000,000	24,387,800,000	
Total For R197								7,245,000,000,000.00	4,600,000,000	24,387,800,000	
R202 On 07/12/2033 Spot Bond			1.71000	247.71262	1.72000	247.22600		11,691,270,000,000.00	6,837,000,000	267,585,735,500	
Total R202 SPOT								11,691,270,000,000.00	6,837,000,000	267,585,735,500	
Total For R202								11,691,270,000,000.00	6,837,000,000	267,585,735,500	
R2023 On 28/02/2023 Spot Bond			8.87500	95.56249	8.80500	95.85923		806,726,812,600,000.00	428,926,964,800	650,271,529,200	
Total R2023 SPOT								16,726,812,600,000.00	428,926,964,800	650,271,529,200	
Total For R2023								16,726,812,600,000.00	428,926,964,800	650,271,529,200	
R203 On 15/09/2017 Spot Bond			7.93500	101.37619	7.86500	101.42395		193,443,784,344,000.00	402,450,382,400	1,043,248,112,800	
Total R203 SPOT								13,443,784,344,000.00	402,450,382,400	1,043,248,112,800	
Total For R203								13,443,784,344,000.00	402,450,382,400	1,043,248,112,800	
R2030 On 31/01/2030 Spot Bond			9.34500	91.61511	9.34500	91.56914		688,084,312,102,000.00	287,649,471,600	843,478,271,000	
Total R2030 SPOT								18,084,312,102,000.00	287,649,471,600	843,478,271,000	
Total For R2030								18,084,312,102,000.00	287,649,471,600	843,478,271,000	
R2032 On 31/03/2032 Spot Bond			9.48500	90.57524	9.48500	90.52939		146,249,400,435,000.00	226,278,271,000	225,413,105,700	
Total R2032 SPOT								16,249,400,435,000.00	226,278,271,000	225,413,105,700	
Total For R2032								16,249,400,435,000.00	226,278,271,000	225,413,105,700	
R2035 On 28/02/2035 Spot Bond			9.57000	95.40246	9.57000	95.35427		154,831,207,078,000.00	225,165,225,400	1,008,003,001,000	
Total R2035 SPOT								14,831,207,078,000.00	225,165,225,400	1,008,003,001,000	
Total For R2035								14,831,207,078,000.00	225,165,225,400	1,008,003,001,000	
R2037 On 31/01/2037 Spot Bond			9.63500	91.92036	9.63500	91.87284		201,851,684,789,000.00	228,526,381,400	751,940,887,600	
Total R2037 SPOT								11,851,684,789,000.00	228,526,381,400	751,940,887,600	
Total For R2037								11,851,684,789,000.00	228,526,381,400	751,940,887,600	
R204 On 21/12/2018 Spot Bond			8.30500	102.09094	8.23000	102.22046		937,270,311,090,500.00	353,674,932,100	1,014,294,908,400	
Total R204 SPOT								17,270,311,090,500.00	353,674,932,100	1,014,294,908,400	
Total For R204								17,270,311,090,500.00	353,674,932,100	1,014,294,908,400	
R2040 On 31/01/2040 Spot Bond			9.70000	95.69303	9.70000	95.64324		832,002,300,000,000.00	291,959,000,000	669,940,751,100	
Total R2040 SPOT								12,002,300,000,000.00	291,959,000,000	669,940,751,100	
Total For R2040								12,002,300,000,000.00	291,959,000,000	669,940,751,100	
R2044 On 31/01/2044 Spot Bond			9.73500	92.69438	9.73500	92.64598		007,513,774,188,000.00	308,938,240,800	474,333,492,200	
Total R2044 SPOT								17,513,774,188,000.00	308,938,240,800	474,333,492,200	
Total For R2044								17,513,774,188,000.00	308,938,240,800	474,333,492,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Spot Bond			9.73500	91.76873	9.73500	91.72158			622,737,646,653,500.00	474,857,488,100	297,304,534,500
Total R2048 SPOT									22,737,646,653,500.00	474,857,488,100	297,304,534,500
Total For R2048									22,737,646,653,500.00	474,857,488,100	297,304,534,500
R207 On 15/01/2020 Spot Bond			8.49500	98.15706	8.42500	98.32669			795,512,402,496,500.00	446,793,690,700	368,949,981,200
Total R207 SPOT									15,512,402,496,500.00	446,793,690,700	368,949,981,200
Total For R207									15,512,402,496,500.00	446,793,690,700	368,949,981,200
R208 On 31/03/2021 Spot Bond			8.63500	93.07490	8.56500	93.29597			196,486,298,272,500.00	601,793,433,500	244,664,371,300
Total R208 SPOT									16,486,298,272,500.00	601,793,433,500	244,664,371,300
Total For R208									16,486,298,272,500.00	601,793,433,500	244,664,371,300
R209 On 31/03/2036 Spot Bond			9.58000	71.09639	9.51500	71.50287			261,801,804,508,000.00	549,248,622,600	280,837,175,500
Total R209 SPOT									1,801,804,508,000.00	549,248,622,600	280,837,175,500
Total For R209									1,801,804,508,000.00	549,248,622,600	280,837,175,500
R210 On 31/03/2028 Spot Bond			1.68000	183.77399	1.68000	183.66345			1,610,728,560,000.00	958,767,000	100,233,152,900
Total R210 SPOT									1,610,728,560,000.00	958,767,000	100,233,152,900
Total For R210									1,610,728,560,000.00	958,767,000	100,233,152,900
R211 On 31/01/2017 Spot Bond			0.35000	137.93550	0.35000	137.86247			0.00	0	121,114,252,200
Total R211 SPOT									0.00	0	121,114,252,200
Total For R211									0.00	0	121,114,252,200
R212 On 31/01/2022 Spot Bond			1.57000	144.24033	1.57000	144.15436			628,000,000,000.00	400,000,000	205,224,329,500
Total R212 SPOT									628,000,000,000.00	400,000,000	205,224,329,500
Total For R212									628,000,000,000.00	400,000,000	205,224,329,500
R213 On 28/02/2031 Spot Bond			9.45000	81.77913	9.38000	82.21512			900,674,476,190,000.00	201,129,574,200	562,775,488,600
Total R213 SPOT									10,674,476,190,000.00	201,129,574,200	562,775,488,600
Total For R213									10,674,476,190,000.00	201,129,574,200	562,775,488,600
R214 On 28/02/2041 Spot Bond			9.64500	71.57191	9.64500	71.53548			730,642,167,453,500.00	179,434,128,300	683,016,072,000
Total R214 SPOT									10,642,167,453,500.00	179,434,128,300	683,016,072,000
Total For R214									10,642,167,453,500.00	179,434,128,300	683,016,072,000
R230C On 15/09/2016 Spot Bond			7.34000	97.26175	7.34000	97.22372			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			7.33000	98.92720	7.33000	98.88790			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			7.39000	95.40966	7.39000	95.37183			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			7.84000	91.55332	7.84000	91.51486			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			7.89000	88.03001	7.89000	87.99279			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.23500	84.08802	8.23500	84.05095			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.21500	80.80371	8.21500	80.76817			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.19500	77.66259	8.19500	77.62852			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.18500	74.63177	8.18500	74.59907			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			8.38500	71.12874	8.38500	71.09682			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			8.36500	68.32759	8.36500	68.29700			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			8.48500	65.19693	8.48500	65.16733			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			8.45500	62.64526	8.45500	62.61692			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			8.42500	60.21080	8.42500	60.18366			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			8.39500	57.88763	8.39500	57.86162			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			8.35500	55.70834	8.35500	55.68343			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			8.31500	53.63171	8.31500	53.60784			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			8.90000	49.19097	8.90000	49.16756			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.86000	47.25146	8.86000	47.22909			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			8.82000	45.40585	8.82000	45.38444			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.78000	43.64907	8.78000	43.62858			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			8.74000	41.97638	8.74000	41.95676			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.70000	40.38329	8.70000	40.36450			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			8.66000	38.86559	8.66000	38.84758			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			8.62000	37.41929	8.62000	37.40204			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	100.63739			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.90570			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.55034			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.21556			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	44.92850	100.00000	44.70626			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	33.09099	100.00000	32.92910			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	61.67523	100.00000	61.37677			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	62.15864	100.00000	61.85784			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	29.83290	100.00000	29.68695			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	43.13179	100.00000	42.90224			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.22443	100.00000	9.17591			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	29.78294	100.00000	29.62444			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	21.58900	100.00000	21.47410			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	11.49595	100.00000	11.43477			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.06614				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.66076				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.39271				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	100.88153				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.31142				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	99.95720				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.45527				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	101.14090				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.16611				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.78714				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.53944				0.00	600,000,000	300,000,000
Total REB01 SPOT										0.00	600,000,000	300,000,000
Total For REB01										0.00	600,000,000	300,000,000
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.14231				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.41398				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.27505				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.64920				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	30.97753	100.00000	30.82763				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	17.89319	100.00000	17.80660				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	12.57065	100.00000	12.50981				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.48221	100.00000	10.43149				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.22312				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.92635				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.20890				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.18592				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.44810				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.18184			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.38560			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	90.08301			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	99.78271			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	99.77045			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.93385			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.86374			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.43064	12.35000	104.36190			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.86719	100.00000	18.77386			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	101.83927			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	15.52430	100.00000	15.44918			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	83.87097	100.00000	83.48624				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.83579	100.00000	13.80209				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	66.18093	100.00000	65.85357				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	107.40782				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	58.96466				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			10.06500	99.82110	10.06500	99.76755			150,975,000,000,000.00	15,000,000,000	34,000,000,000	
Total RW21 SPOT									150,975,000,000,000.00	15,000,000,000	34,000,000,000	
Total For RW21									150,975,000,000,000.00	15,000,000,000	34,000,000,000	
RW23 On 10/12/2023 Spot Bond			10.53500	98.33697	10.53500	98.28182			0.00	0	31,500,000,000	
Total RW23 SPOT									0.00	0	31,500,000,000	
Total For RW23									0.00	0	31,500,000,000	
RW28 On 10/12/2028 Spot Bond			10.93000	99.26365	10.93000	99.20594			0.00	0	41,441,133,200	
Total RW28 SPOT									0.00	0	41,441,133,200	
Total For RW28									0.00	0	41,441,133,200	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	102.24996			0.00	0	0	
Total SBC2 SPOT									0.00	0	0	
Total For SBC2									0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			8.71000	105.77486	8.71000	105.72532			0.00	0	0	
Total SBK12 SPOT									0.00	0	0	
Total For SBK12									0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			0.00	0	0	
Total SBK12/R157 SPOT									0.00	0	0	
Total For SBK12/R157									0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.94175			0.00	0	0	
Total SBK13 SPOT									0.00	0	0	
Total For SBK13									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			9.96500	103.47555	9.96500	103.42058				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.38070				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.51739				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.86953				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.90938				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02451				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.74122				0.00	66,000,000	22,000,000
Total SBK20 SPOT										0.00	66,000,000	22,000,000
Total For SBK20										0.00	66,000,000	22,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.64155				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.78465				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.40500	101.26732	12.40500	101.20037				0.00	0	1,915,000,000
Total SBK23 SPOT										0.00	0	1,915,000,000
Total For SBK23										0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.57880				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK25 On 25/04/2026 Spot Bond			100.00000	0.02082	100.00000	0.02069			050,000,000,000,000.00	30,500,000,000	120,000,000,000	
Total SBK25 SPOT									50,000,000,000,000.00	30,500,000,000	120,000,000,000	
Total For SBK25									50,000,000,000,000.00	30,500,000,000	120,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK26 On 25/04/2026 Spot Bond			100.00000	12.35826	100.00000	12.30362			895,890,000,000,000.00	68,958,900,000	50,000,000,000
Total SBK26 SPOT									15,890,000,000,000.00	68,958,900,000	50,000,000,000
Total For SBK26									15,890,000,000,000.00	68,958,900,000	50,000,000,000
SBK9 On 10/04/2018 Spot Bond			9.98000	97.66471	9.98000	97.61275			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			9.26500	99.68199	9.26500	99.63294			0.00	0	30,200,000
Total SBN33 SPOT									0.00	0	30,200,000
Total For SBN33									0.00	0	30,200,000
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.30497			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.54056			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			8.76500	101.05381	8.76500	101.00670			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.26904			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.64562			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			10.30500	103.01491	10.30500	102.95836			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.86000	99.66340	10.86000	99.60550			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.78002			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.87328				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	102.03260				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.39000	102.42878	9.39000	102.37715				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	50.80068	100.00000	50.57484				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			10.29500	100.99152	10.29500	100.93584				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.87459				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			9.53000	101.03395	9.53000	100.98257				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			10.87000	87.37116	10.87000	87.32036				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.01548				0.00	0	140,000,000
Total SBS30 SPOT										0.00	0	140,000,000
Total For SBS30										0.00	0	140,000,000
SBS31 On 27/06/2027 Spot Bond			11.06000	95.61813	11.06000	95.56190				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.60675				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.82139				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			10.76000	97.48720	10.76000	97.43169			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.03134			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	99.85406			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			9.76500	96.43455	9.76500	96.38404			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			10.93000	92.01536	10.93000	91.96157			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			11.63000	89.34520	11.63000	89.28971			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			10.33500	96.67422	10.33500	96.62072			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.50737			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			10.44500	102.43305	10.44500	102.37577			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			11.04000	102.57734	11.04000	102.51678			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.21000	102.49256	11.21000	102.43117			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.62525			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.67356				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			10.41500	103.22845	10.41500	103.17088				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.71033				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			7.86000	104.14019	7.86000	104.09602				0.00	0	20,000,000
Total SBS9 SPOT										0.00	0	20,000,000
Total For SBS9										0.00	0	20,000,000
SBSI11 On 07/12/2023 Spot Bond			2.87500	119.97169	2.87500	274.63781				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.32000	135.63517	1.32000	136.85724				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.27000	198.92203	3.27000	201.08652				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	43.38006	100.00000	43.17013				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.50395				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	56.96633	100.00000	56.69066				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				174.89739	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			2.00000	121.45582	2.00000	136.15980				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.43789	6.50000	100.40278				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.60334				0.00	530,000,000	265,000,000
Total SHS01 SPOT										0.00	530,000,000	265,000,000
Total For SHS01										0.00	530,000,000	265,000,000
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.75686				0.00	400,000,000	200,000,000
Total SHS04 SPOT										0.00	400,000,000	200,000,000
Total For SHS04										0.00	400,000,000	200,000,000
SHS05 On 29/06/2017 Spot Bond			9.36500	102.20373	9.36500	102.15263				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	102.87172	8.75000	102.82360				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.19160				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	108.70803				0.00	800,000,000	200,000,000
Total SHS08 SPOT										0.00	800,000,000	200,000,000
Total For SHS08										0.00	800,000,000	200,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	60.75299	100.00000	60.45247				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			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	100.99588			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.92339			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	85.48009	100.00000	85.08159			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	87.64014	100.00000	87.23533			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	63.86307	100.00000	63.55403			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			9.46500	102.20187	9.46500	102.15050			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.01617			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.67980			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.70232			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			10.46500	101.11961	10.46500	101.06327			0.00	0	27,000,000
Total SHS25 SPOT									0.00	0	27,000,000
Total For SHS25									0.00	0	27,000,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.68317			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.26919			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	18.39118	100.00000	18.30219			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			8.76000	102.14781	8.76000	102.10006			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.03000	99.04713	10.03000	98.99389		9,361,331,996,000.00		933,333,200	233,333,300
Total SLI3 SPOT								9,361,331,996,000.00		933,333,200	233,333,300
Total For SLI3								9,361,331,996,000.00		933,333,200	233,333,300
SNT01 On 15/09/2017 Spot Bond			9.26500	99.68199	9.26500	99.63294			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.36432			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			11.50500	45.92559	11.50500	101.68485		4,602,000,000,000.00		400,000,000	1,700,000,000
Total SNT03 SPOT								4,602,000,000,000.00		400,000,000	1,700,000,000
Total For SNT03								4,602,000,000,000.00		400,000,000	1,700,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.46087			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.71663			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.43479			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.46964			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.70582			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA01 On 28/06/2016 Spot Bond			8.56500	103.33583	8.56500	103.28805				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.23199				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.24000	93.29412	10.24000	93.24322				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.36417				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.71933				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02365				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			10.13500	87.63402	10.13500	87.58668				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			10.13500	87.63402	10.13500	87.58668				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.84500	94.13732	9.84500	94.08763				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.97702				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.74500	100.33961	8.74500	100.29296				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.53000	116.60585	2.53000	116.97467				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2018 Spot Bond			9.54000	99.27060	9.54000	99.22006			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	102.09297	8.50000	101.41170			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.98000	100.70067	10.98000	100.64186			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.20571			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.25000	70.78277	11.25000	70.74092			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.02364			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.18398			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.70801			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	93.68042			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.38496			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	101.47517			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.94277			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.33857				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	101.69136				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY128 On 04/05/2016 Spot Bond				100.00000	0.00000	99.83899				0.00	400,000,000	100,000,000
Total SY1283 SPOT										0.00	400,000,000	100,000,000
Total For SY1283										0.00	400,000,000	100,000,000
SY128 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY128 On 18/08/2016 Spot Bond				100.00000	0.00000	101.45861				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY128 On 26/08/2016 Spot Bond				100.00000	0.00000	101.23975				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY128 On 26/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1289 SPOT										0.00	0	0
Total For SY1289										0.00	0	0
SY129 On 10/06/2016 Spot Bond				100.00000	0.00000	99.09060				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0
SY129 On 17/06/2016 Spot Bond				100.00000	0.00000	98.94702				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY129 On 26/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1294 SPOT										0.00	0	0
Total For SY1294										0.00	0	0
SY129 On 29/04/2016 Spot Bond				100.00000	0.00000	99.93880				0.00	0	0
Total SY1295 SPOT										0.00	0	0
Total For SY1295										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1296 On 16/05/2016 Spot Bond				100.00000	0.00000	99.59144			0.00	400,000,000	100,000,000
Total SY1296 SPOT									0.00	400,000,000	100,000,000
Total For SY1296									0.00	400,000,000	100,000,000
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	98.25202			0.00	0	0
Total SY1297 SPOT									0.00	0	0
Total For SY1297									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.61000	96.94836	9.61000	96.89865			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.46093			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.52194			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			10.07500	91.75166	10.07500	98.69801			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.08208			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.12911			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			9.97500	105.04023	9.97500	103.04527			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	99.85297			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.06421			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.78646			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.29723				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	99.95513				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.46352				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.47368				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.48639				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.06000	102.29441	8.06000	102.25015				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18394				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.41851				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.15403	7.83000	102.11093				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.18157				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.18695				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6 On 18/07/2017 Spot Bond			7.39000	91.51057	7.39000	101.99328			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18157			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18695			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	91.75919	7.16000	101.93174			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19748			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.19662			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.21723			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.21444			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.29836			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.28879			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18135			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18823			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.39929	8.73000	102.35122			1,268,556,300,000.00	145,310,000	145,310,000
Total TH11A3 SPOT									1,268,556,300,000.00	145,310,000	145,310,000
Total For TH11A3									1,268,556,300,000.00	145,310,000	145,310,000
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.98074			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18694			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.70000	86.13763	9.70000	99.26397			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.85947			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18694			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19790			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19554			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19468			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	100.21678			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21593			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20842			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28343				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28428				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28002				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	101.44349				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.48708				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.02500	98.79907	10.02500	99.24598				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.46093				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.52194				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.93500	97.68723	9.93500	97.63520				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.45221				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52194				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.04500	85.87993	10.04500	96.66142				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.60036			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.60036			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.60036			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.60036			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.73971			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.73971			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	101.73971			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	101.73797			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	102.30503			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.30503			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.46236			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.29461			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.40013				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.43823				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.50056				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			10.17500	98.91197	10.17500	98.70715				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.40186				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.43997				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.50921				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.06500	99.69616	10.06500	100.19800				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.03758				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.57842				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.58014				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.19642				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.69943			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.71325			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.25989			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.29605			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.26823			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.70279			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.18717			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.91436	101.06155	5.88515			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	83.47698	100.00000	83.10431				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.26419				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.18609				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.18717				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.18609				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.19792				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.19792				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.19792				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.21509				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.21938				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.21402				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.29946			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.30478			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.30265			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			10.24500	88.15186	10.24500	88.06810			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	13.45605	100.00000	13.40518			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000			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			8.81500	104.82572	8.81500	104.77604			0.00	0	38,200,000,000
Total TN17 SPOT									0.00	0	38,200,000,000
Total For TN17									0.00	0	38,200,000,000
TN20 On 17/09/2020 Spot Bond			10.10500	102.54782	10.10500	102.49289		4,688,720,000,000.00		464,000,000	40,072,024,304
Total TN20 SPOT								4,688,720,000,000.00		464,000,000	40,072,024,304
Total For TN20								4,688,720,000,000.00		464,000,000	40,072,024,304
TN20U On 14/04/2020 Spot Bond			100.00000	3.64132	100.00000	3.62351			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			10.65500	100.50657	10.65500	100.44926		70,323,000,000.00		6,600,000	23,733,300,000
Total TN23 SPOT								70,323,000,000.00		6,600,000	23,733,300,000
Total For TN23								70,323,000,000.00		6,600,000	23,733,300,000
TN25 On 19/08/2025 Spot Bond			10.98000	93.27443	10.98000	93.21967			0.00	0	24,600,000,000
Total TN25 SPOT									0.00	0	24,600,000,000
Total For TN25									0.00	0	24,600,000,000
TN27 On 14/11/2027 Spot Bond			11.01000	90.44597	11.01000	90.39272		6,606,000,000,000.00		600,000,000	12,300,000,000
Total TN27 SPOT								6,606,000,000,000.00		600,000,000	12,300,000,000
Total For TN27								6,606,000,000,000.00		600,000,000	12,300,000,000
TN30 On 09/10/2030 Spot Bond			11.49000	93.63049	11.49000	93.57334			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			11.74500	92.59241	11.74500	92.53467			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000
Total For TN40									0.00	0	800,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.05590			0.00	600,000,000	300,000,000
Total TNF16 SPOT									0.00	600,000,000	300,000,000
Total For TNF16									0.00	600,000,000	300,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.27741			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.91427			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.66216			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.22519			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.66408			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.70280			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.74104			0.00	0	0
Total TORQ9 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.06600	10.00000	108.01000				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.52611				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.48976				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.21874				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.27583				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			10.06500	101.88184	10.06500	101.82689				0.00	0	30,000,000
Total TPDA08 SPOT										0.00	0	30,000,000
Total For TPDA08										0.00	0	30,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.94469	10.00000	99.88941				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.94607	9.75000	99.89216				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.94678	100.00000	9.89384				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.97610				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.02373				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			10.32500	101.20705	10.32500	101.34907				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.09932				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.25029				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.59766				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.95400				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.00641				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.55071	100.00000	8.50933				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.10802	100.00000	9.06395				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.03552				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.44240	100.00000	9.39671				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.04134				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.72106	100.00000	9.67401				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.20414				0.00	0	0
Total TRAD1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.12064	100.00000	13.05715				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.56354				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.85462	100.00000	16.77306				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	15.50977	100.00000	15.43306				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.79253	100.00000	1.78366				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19 On 12/05/2016 Spot Bond				100.00000	0.00000	99.69495				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP19 On 26/05/2016 Spot Bond				100.00000	0.00000	99.42255				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP19 On 09/06/2016 Spot Bond				100.00000	0.00000	99.14349				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP19 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
TSP19 On 18/08/2016 Spot Bond				100.00000	0.00000	97.79735				0.00	240,000,000	60,000,000
Total TSP195 SPOT										0.00	240,000,000	60,000,000
Total For TSP195										0.00	240,000,000	60,000,000
TSP19 On 15/09/2016 Spot Bond				100.00000	0.00000	97.20459				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP19 On 13/10/2016 Spot Bond				100.00000	0.00000	96.72294				0.00	0	0
Total TSP197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP197										0.00	0	0
TSP197 On 27/10/2016 Spot Bond				100.00000	0.00000	96.43128				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP198 On 24/11/2016 Spot Bond				100.00000	0.00000	95.70349				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	95.37276				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	97.91562				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	93.78229				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	97.73175				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	97.26325				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	92.95844				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	92.84482				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	18.63390	100.00000	18.54172				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	101.71075				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.25366				0.00	0	0
Total TWC135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC135										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	100.90274				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	101.71061				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	99.96002				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	101.50696				0.00	0	0
Total TWC151 SPOT										0.00	0	0
Total For TWC151										0.00	0	0
TWC15 On 23/05/2016 Spot Bond				100.00000	0.00000	101.30332				0.00	0	0
Total TWC155 SPOT										0.00	0	0
Total For TWC155										0.00	0	0
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	100.96794				0.00	0	0
Total TWC159 SPOT										0.00	0	0
Total For TWC159										0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	100.88745				0.00	0	0
Total TWC160 SPOT										0.00	0	0
Total For TWC160										0.00	0	0
TWC16 On 31/05/2016 Spot Bond				100.00000	0.00000	100.78321				0.00	0	0
Total TWC161 SPOT										0.00	0	0
Total For TWC161										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.84093				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/05/2016 Spot Bond				100.00000	0.00000	100.71568				0.00	0	0
Total TWC163 SPOT										0.00	0	0
Total For TWC163										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.73005				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.74152				0.00	0	0
Total TWC165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC165										0.00	0	0
TWC16 On 26/05/2016 Spot Bond				100.00000	0.00000	100.56367				0.00	0	0
Total TWC166 SPOT										0.00	0	0
Total For TWC166										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	100.31849				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 10/05/2016 Spot Bond				100.00000	0.00000	100.26712				0.00	0	0
Total TWC168 SPOT										0.00	0	0
Total For TWC168										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.27816				0.00	800,000,000	200,000,000
Total TWC169 SPOT										0.00	800,000,000	200,000,000
Total For TWC169										0.00	800,000,000	200,000,000
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.27571				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	100.12781				0.00	800,000,000	800,000,000
Total TWC171 SPOT										0.00	800,000,000	800,000,000
Total For TWC171										0.00	800,000,000	800,000,000
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	101.33759				0.00	0	0
Total TWCJ25 SPOT										0.00	0	0
Total For TWCJ25										0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.18448				0.00	0	0
Total TWCJ26 SPOT										0.00	0	0
Total For TWCJ26										0.00	0	0
TWCM2 On 27/05/2016 Spot Bond				100.96474	0.00000	101.23978				0.00	0	0
Total TWCM25 SPOT										0.00	0	0
Total For TWCM25										0.00	0	0
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.17133				0.00	0	0
Total TWCM26 SPOT										0.00	0	0
Total For TWCM26										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.96500	104.40093	9.96500	104.34577				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			10.91000	103.88769	10.91000	103.82772				0.00	0	0
Total UG26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.29894	100.00000	8.26575				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.55528	100.00000	7.51832				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.83386	100.00000	7.79553				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.14138	100.00000	8.10154				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.11008	100.00000	8.07765				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.47074	100.00000	7.43419				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.63775	100.00000	7.60038				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	7.92844	100.00000	7.88966				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	99.84391				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	101.10205				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.60203				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	29.90760	100.00000	29.76128				0.00	0	0
Total VKE01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE01U									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.81979			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.82200			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.66936			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	101.79428			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.14379			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.69117			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	7.79903	100.00000	7.76785			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.24093	100.00000	7.20550			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.89139	100.00000	8.84790			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.59799	100.00000	4.57549			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.61019	100.00000	7.57976			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.15639	100.00000	7.12137			0.00	0	0
Total VPB02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB02U										0.00	0	0
VPB03I On 20/10/2023 Spot Bond			100.00000	9.08771	100.00000	9.04324				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04I On 20/01/2024 Spot Bond			100.00000	4.38505	100.00000	4.36360				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00055	100.00000	0.00054				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.90000	105.51918	7.90000	105.47383				0.00	0	0
Total WS04 SPOT										0.00	0	0
Total For WS04										0.00	0	0
WS05 On 01/08/2018 Spot Bond			0.89000	248.31795	0.89000	248.17915				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			8.33500	104.42049	8.33500	104.37364				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.78500	104.31462	8.78500	104.26535				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			9.05000	103.57692	9.05000	103.52656				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			9.28000	102.62965	9.28000	102.57851				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
Z083 On 30/09/2019 Spot Bond			8.17500	76.02425	8.17500	75.99115				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	71.56863	100.00000	71.28906				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										0.00	0	0
										76,634,146,683,778,500.007,563,542,630,600	381,088,281,504	

Contract Details	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 :									76,634,146,683,778,500.00	563,542,630,600	381,088,281,504
Total Futures									76,634,154,244,963,000.00	563,542,688,325	381,089,023,677
Total Options									0.00	0	71,400
Grand Total:									76,634,154,244,963,000.00	563,542,688,325	381,089,095,077