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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2016

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			128.56515	128.56515	128.94762	128.94762			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			2,077.62000	2.07762	1,695,150		0.00	0	0
EL28	On	04/08/2016	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.88	Call			2,067.62000	2.06762	1,685,150		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.86	Call			2,087.62000	2.08762	1,705,150		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	05/05/2016			10.77853	75.62579	10.89030	74.93519			0.00	0	8,776
ES33	On	04/08/2016			10.86755	77.08769	10.98290	76.38519			0.00	0	0
ES33	On	03/11/2016			10.95128	74.81004	11.07061	74.09307			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	05/05/2016	9.99	Put			5,855.73000	5.85573	5,165,130		0.00	0	0
ES33	On	05/05/2016	10.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Put		5,786.86000	5.78686	5,096,260		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	05/05/2016	Bond Future	10.01	Put		5,718.09000	5.71809	5,027,490		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	04/08/2016	Bond Future	10.24	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put		4,710.33000	4.71033	4,007,830		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put		4,643.91000	4.64391	3,941,410		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put		4,577.58000	4.57758	3,875,080		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call		1,406.52000	1.40652	2,123,490		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call		1,290.61000	1.29061	2,007,580		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call		1,348.60000	1.34860	2,065,570		0.00	0	0
Total ES33 Option											0.00	0	0
Total For ES33											0.00	0	8,776
ES42	On	05/05/2016	Bond Future			10.91357	79.62650	11.03046	78.81215		0.00	0	7,250
Total ES42 Future											0.00	0	7,250
Total For ES42											0.00	0	7,250
I2025	On	05/05/2016	Bond Future			123.36859	123.36859	123.41195	123.41195		5,921,692.32	48	4,467
I2025	On	04/08/2016	Bond Future			124.51141	124.51141	124.55813	124.55813		0.00	0	0
Total I2025 Future											5,921,692.32	48	4,467
I2025	On	05/05/2016	Bond Future	125.99	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put		2,578.05000	2.57805	2,621,410		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put		2,588.05000	2.58805	2,631,410		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put		2,598.05000	2.59805	2,641,410		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call		688.13000	0.68813	641,410		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		708.13000	0.70813	661,410		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		698.13000	0.69813	651,410		0.00	0	0
Total I2025 Option											0.00	0	0
Total For I2025											5,921,692.32	48	4,467
I2033	On	05/05/2016	Bond Future			102.81909	102.81909	102.85506	102.85506		0.00	0	2,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	2,032
I2033	On	05/05/2016	Bond Future	102.39	Call			465.06000	0.46506	429,090		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			455.06000	0.45506	419,090		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			445.06000	0.44506	409,090		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	2,032
I2038	On	05/05/2016	Bond Future			128.89780	128.89780	128.94271	128.94271			0.00	0	19,557
I2038	On	04/08/2016	Bond Future			129.99152	129.99152	130.03988	130.03988			0.00	0	0
Total I2038 Future												0.00	0	19,557
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,047.29000	2.04729	2,092,200		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,057.29000	2.05729	2,102,200		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,067.29000	2.06729	2,112,200		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			729.88000	0.72988	681,520		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			719.88000	0.71988	671,520		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			739.88000	0.73988	691,520		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,557
I2046	On	05/05/2016	Bond Future			128.26246	128.26246	127.19834	127.19834			0.00	0	12,807
I2046	On	04/08/2016	Bond Future			130.75180	130.75180	129.66966	129.66966			0.00	0	0
Total I2046 Future												0.00	0	12,807
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			2,791.66000	2.79166	1,727,540		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			2,801.66000	2.80166	1,737,540		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			2,811.66000	2.81166	1,747,540		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			669.66000	0.66966	1,751,800		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			659.66000	0.65966	1,741,800		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.02	Call			649.66000	0.64966	1,731,800		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,807
I2050	On	05/05/2016	Bond Future			139.76081	139.76081	139.80927	139.80927			0.00	0	16,456
I2050	On	04/08/2016	Bond Future			140.90495	140.90495	140.95770	140.95770			0.00	0	0
Total I2050 Future												0.00	0	16,456
I2050	On	05/05/2016	Bond Future	137.99	Call			1,819.27000	1.81927	1,770,810		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			1,809.27000	1.80927	1,760,810		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			1,799.27000	1.79927	1,750,810		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			1,837.70000	1.83770	1,784,950		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,827.70000	1.82770	1,774,950		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,817.70000	1.81770	1,764,950		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	16,456
R186	On	05/05/2016	Bond Future			9.26760	112.23847	9.38926	111.38680		11.76	0.00	0	57,354
R186	On	04/08/2016	Bond Future			9.32619	109.10323	9.45248	108.23710		11.72	0.00	0	0
Total R186 Future												0.00	0	57,354
R186	On	05/05/2016	Bond Future	7.56	Call			42.87000	0.04287	58,080	11.44	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			13,882.25000	13.88225	13,045,790	11.44	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			8,025.80000	8.02580	7,278,260	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,072.87000	1.07287	1,324,390	11.63	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			4,919.19000	4.91919	4,319,040	11.63	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			4,617.05000	4.61705	5,245,480	12.14	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			1,206.94000	1.20694	983,700	12.14	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			375.64000	0.37564	482,170	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			7,957.95000	7.95795	7,212,810	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			886.74000	0.88674	1,105,660	11.60	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			5,466.91000	5.46691	4,834,160	11.60	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			4,951.64000	4.95164	5,599,440	12.18	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			1,076.75000	1.07675	872,880	12.18	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,084.93000	2.08493	2,480,670	11.76	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			358.61000	0.35861	460,370	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			8,093.88000	8.09388	7,343,970	11.47	0.00	0	0

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R186	On	05/05/2016	Bond Future	8.34	Call			367.04000	0.36704	471,170	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			3,060.57000	3.06057	2,604,640	11.76	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			4,476.47000	4.47647	5,096,280	12.12	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			1,266.43000	1.26643	1,034,570	12.12	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.49	Call			1,130.16000	1.13016	1,322,650	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			7,979.38000	7.97938	7,305,740	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,145.78000	1.14578	1,340,370	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			7,920.82000	7.92082	7,249,280	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,162.25000	1.16225	1,359,010	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			7,863.17000	7.86317	7,193,800	11.40	0.00	0	0
Total R186 Option												0.00	0	17,790
Total For R186												0.00	0	75,144
R197	On	05/05/2016	Bond Future			293.71560	293.71560	294.20349	294.20349			0.00	0	1,383
R197	On	04/08/2016	Bond Future			292.92274	292.92274	293.42606	293.42606			0.00	0	0
Total R197 Future												0.00	0	1,383
R197	On	05/05/2016	Bond Future	300.01	Put			5,806.51000	5.80651	6,294,400		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			5,786.51000	5.78651	6,274,400		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	05/05/2016	Bond Future	300.00	Put			5,796.51000	5.79651	6,284,400		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	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			533.94000	0.53394	1,037,260		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			543.94000	0.54394	1,047,260		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			553.94000	0.55394	1,057,260		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,383
R202	On	05/05/2016	Bond Future			241.38066	241.38066	241.96413	241.96413			0.00	0	43,482
R202	On	04/08/2016	Bond Future			242.61617	242.61617	243.21582	243.21582			0.00	0	0
Total R202 Future												0.00	0	43,482
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			5,045.87000	5.04587	5,629,340		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			5,025.87000	5.02587	5,609,340		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			5,035.87000	5.03587	5,619,340		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			24.18000	0.02418	623,830		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.25	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			34.18000	0.03418	633,830		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			44.18000	0.04418	643,830		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,482
R2023	On	05/05/2016	Bond Future			9.13938	94.56058	9.25737	94.00007		9.24	0.00	0	9,781
R2023	On	04/08/2016	Bond Future			9.20344	96.38831	9.32701	95.81871		8.65	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.26229	94.35104	9.39233	93.76948		8.71	0.00	0	0
Total R2023 Future												0.00	0	9,781
R2023	On	05/05/2016	Bond Future	8.24	Call			244.99000	0.24499	313,260	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			5,220.39000	5.22039	4,728,150	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			250.82000	0.25082	320,430	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			5,175.72000	5.17572	4,684,820	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			257.05000	0.25705	328,060	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			5,131.48000	5.13148	4,641,980	8.96	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			582.34000	0.58234	689,680	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,746.40000	5.74640	5,284,140	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			591.10000	0.59110	699,730	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,706.04000	5.70604	5,245,070	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			600.52000	0.60052	710,500	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,666.37000	5.66637	5,206,750	8.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,451.56000	1.45156	1,882,550	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			2,973.64000	2.97364	3,985,440	8.89	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,484.55000	1.48455	1,914,790	8.89	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,000.71000	3.00071	4,012,900	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,467.98000	1.46798	1,898,610	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,027.90000	3.02790	4,040,450	8.90	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,781
R203	On	05/05/2016	Bond Future			8.14695	101.36711	8.26439	101.21979		1.98	0.00	0	53,959
R203	On	04/08/2016	Bond Future			8.22882	103.32661	8.37276	103.17832		1.60	0.00	0	0
R203	On	03/11/2016	Bond Future			8.28446	101.18543	8.47297	101.03341		1.32	0.00	0	0
Total R203 Future												0.00	0	53,959
R203	On	05/05/2016	Bond Future	7.24	Call			36.86000	0.03686	49,470	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,332.16000	1.33216	1,197,450	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			37.95000	0.03795	50,880	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,320.49000	1.32049	1,186,100	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			39.15000	0.03915	52,410	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,308.94000	1.30894	1,174,880	1.90	0.00	0	0

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	7.26	Call			86.37000	0.08637	108,460	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,241.24000	1.24124	1,115,040	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			83.14000	0.08314	104,570	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,258.95000	1.25895	1,132,090	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			84.66000	0.08466	106,410	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,250.00000	1.25000	1,123,460	1.53	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			633.51000	0.63351	721,340	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			338.58000	0.33858	274,390	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			638.64000	0.63864	726,870	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			335.69000	0.33569	271,900	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			643.79000	0.64379	732,410	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			332.82000	0.33282	269,420	1.35	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	53,959
R2030	On	05/05/2016	Bond Future			9.69027	89.49087	9.81137	88.67043			0.00	0	17,216
R2030	On	04/08/2016	Bond Future			9.75434	87.21218	9.87942	86.37753			0.00	0	0
Total R2030 Future												0.00	0	17,216
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			5,787.12000	5.78712	4,966,680		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			5,713.43000	5.71343	4,892,990		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			5,639.83000	5.63983	4,819,390		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			1,895.73000	1.89573	2,730,380		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	17,216
R2032	On	05/05/2016	Bond Future			9.80407	88.49714	9.91989	87.66519		16.19	0.00	0	9,165
R2032	On	04/08/2016	Bond Future			9.86604	90.20804	9.98545	89.36162		15.49	0.00	0	0
R2032	On	03/11/2016	Bond Future			9.92043	87.82239	10.04381	86.95863		15.63	0.00	0	0
Total R2032 Future												0.00	0	9,165
R2032	On	05/05/2016	Bond Future	8.99	Call			576.29000	0.57629	726,440	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			7,601.06000	7.60106	6,919,260	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			588.25000	0.58825	741,300	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			7,533.12000	7.53312	6,854,220	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			600.83000	0.60083	756,380	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			7,465.90000	7.46590	6,789,500	15.88	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,259.53000	1.25953	1,461,330	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			8,704.27000	8.70427	8,059,650	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,276.14000	1.27614	1,479,990	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	9.00	Put			8,641.51000	8.64151	7,998,940	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,293.68000	1.29368	1,499,650	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			8,579.79000	8.57979	7,939,340	15.09	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			4,445.62000	4.44562	6,021,850	15.84	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,826.98000	2.82698	3,539,450	15.84	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			4,484.38000	4.48438	6,061,570	15.85	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,798.21000	2.79821	3,511,640	15.85	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			4,523.30000	4.52330	6,101,400	15.86	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,769.67000	2.76967	3,484,010	15.86	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	9,165
R2035	On	05/05/2016	Bond Future			9.88594	93.14143	9.99658	92.27354			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			9.94482	94.94172	10.05877	94.05882			0.00	0	0
Total R2035 Future												0.00	0	4,019
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			2,762.01000	2.76201	3,629,900		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			2,836.13000	2.83613	3,704,020		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	05/05/2016	Bond Future	10.35	Call			2,687.78000	2.68778	3,555,670		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			2,344.58000	2.34458	3,227,480		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			2,196.79000	2.19679	3,079,690		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			2,270.73000	2.27073	3,153,630		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,019
R2037	On	05/05/2016	Bond Future			9.96918	89.53457	10.07965	88.67925		17.54	0.00	0	40,950
R2037	On	04/08/2016	Bond Future			10.03288	87.00626	10.14669	86.13602		17.62	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.08461	88.71822	10.20194	87.83012		17.00	0.00	0	0
Total R2037 Future												0.00	0	40,950
R2037	On	05/05/2016	Bond Future	8.99	Call			458.45000	0.45845	568,400	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			9,521.60000	9.52160	8,776,230	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			468.65000	0.46865	580,610	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			9,441.92000	9.44192	8,698,560	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			479.49000	0.47949	593,550	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			9,363.01000	9.36301	8,621,750	17.10	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			8,806.69000	8.80669	8,172,040	17.28	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,595.79000	1.59579	1,826,870	17.27	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
R2037	On	04/08/2016	Bond Future	9.24	Put			8,937.34000	8.93734	8,298,180	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,616.71000	1.61671	1,849,840	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			8,871.96000	8.87196	8,234,850	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,637.61000	1.63761	1,873,200	17.28	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			3,351.08000	3.35108	4,143,120	17.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			4,564.78000	4.56478	6,246,480	17.10	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			3,317.84000	3.31784	4,111,440	17.10	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			4,484.67000	4.48467	6,163,190	17.08	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			3,384.60000	3.38460	4,175,020	17.08	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			4,524.64000	4.52464	6,204,780	17.09	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,950
R204	On	05/05/2016	Bond Future			8.56128	101.77662	8.68082	101.50428		3.79	0.00	0	33,081
R204	On	04/08/2016	Bond Future			8.65529	99.70216	8.78808	99.42641		3.47	0.00	0	0
R204	On	03/11/2016	Bond Future			8.72862	101.66329	8.87884	101.38128		3.19	0.00	0	0
Total R204 Future												0.00	0	33,081
R204	On	05/05/2016	Bond Future	7.74	Call			108.15000	0.10815	141,720	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,277.32000	2.27732	2,038,550	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			111.03000	0.11103	145,440	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,256.83000	2.25683	2,018,900	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			114.08000	0.11408	149,120	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,236.52000	2.23652	1,999,220	3.69	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			220.71000	0.22071	268,170	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			2,424.04000	2.42404	2,195,750	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			224.39000	0.22439	272,490	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,406.41000	2.40641	2,178,760	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			228.48000	0.22848	277,060	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,389.19000	2.38919	2,162,020	3.34	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,212.70000	1.21270	1,636,520	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			594.68000	0.59468	736,490	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,224.35000	1.22435	1,648,720	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			587.74000	0.58774	730,100	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,236.39000	1.23639	1,660,950	3.28	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			581.20000	0.58120	723,750	3.28	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	33,081
R2040	On	05/05/2016	Bond Future			10.04987	93.01868	10.15521	92.15406		18.04	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.11450	90.30719	10.22302	89.42750		18.13	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	05/05/2016	Bond Future	9.51	Put			6,749.10000	6.74910	6,110,980	17.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/05/2016	Bond Future	9.49	Call			1,184.23000	1.18423	1,404,660	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			6,885.78000	6.88578	6,241,590	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,205.87000	1.20587	1,429,330	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			6,817.31000	6.81731	6,176,150	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,227.63000	1.22763	1,454,130	17.81	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,114.03000	2.11403	2,389,440	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			8,348.26000	8.34826	7,743,980	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,139.50000	2.13950	2,417,550	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			8,283.89000	8.28389	7,682,250	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,165.39000	2.16539	2,445,860	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			8,220.07000	8.22007	7,620,850	17.80	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	05/05/2016	Bond Future			10.06817	90.14428	10.18372	89.19486		18.69	0.00	0	20,898
R2044	On	04/08/2016	Bond Future			10.13110	87.50242	10.25011	86.53628		18.80	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.18247	89.22419	10.30508	88.23831		18.14	0.00	0	0
Total R2044 Future												0.00	0	20,898
R2044	On	05/05/2016	Bond Future	8.99	Put			11,140.37000	11.14037	10,293,900	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			400.93000	0.40093	505,890	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			11,050.21000	11.05021	10,205,750	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			410.31000	0.41031	517,300	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			10,960.40000	10.96040	10,117,970	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			391.72000	0.39172	494,670	18.23	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,056.04000	2.05604	2,355,060	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			8,565.24000	8.56524	7,898,120	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,081.33000	2.08133	2,383,000	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			8,499.45000	8.49945	7,834,980	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,106.81000	2.10681	2,411,150	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			8,434.00000	8.43400	7,772,200	18.45	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			4,635.48000	4.63548	6,455,600	18.27	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,807.20000	3.80720	4,641,440	18.27	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			4,677.06000	4.67706	6,499,130	18.28	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,770.57000	3.77057	4,606,760	18.28	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			4,718.81000	4.71881	6,542,480	18.29	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,734.23000	3.73423	4,572,020	18.29	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,898
R2048	On	05/05/2016	Bond Future			10.04843	89.32713	10.16399	88.35944		19.19	0.00	0	61,942
R2048	On	04/08/2016	Bond Future			10.10524	91.05380	10.22415	90.06895		18.38	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.15801	88.40423	10.28054	87.39944		18.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									0.00	0	61,942
R2048 On 05/05/2016 Bond Future	8.99	Call			411.04000	0.41104	517,970	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			11,224.69000	11.22469	10,363,930	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			420.73000	0.42073	529,750	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			11,132.29000	11.13229	10,273,620	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			431.01000	0.43101	542,220	18.71	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			11,040.67000	11.04067	10,184,190	18.71	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,592.36000	1.59236	1,843,490	17.93	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			10,200.72000	10.20072	9,467,000	17.93	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,550.22000	1.55022	1,796,320	17.92	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			10,353.22000	10.35322	9,614,470	17.92	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			1,570.70000	1.57070	1,819,270	17.92	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			10,276.29000	10.27629	9,540,010	17.92	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			4,644.89000	4.64489	6,495,190	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			3,924.45000	3.92445	4,769,960	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			4,686.89000	4.68689	6,538,930	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			3,886.59000	3.88659	4,733,840	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			4,728.76000	4.72876	6,583,070	18.75	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			3,848.75000	3.84875	4,698,270	18.75	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	61,942
R207 On 05/05/2016 Bond Future			8.76793	97.60308	8.89502	97.22253		5.35	0.00	0	41,997
R207 On 04/08/2016 Bond Future			8.85448	95.84494	8.99175	95.45878		5.02	0.00	0	0
Total R207 Future									0.00	0	41,997
R207 On 05/05/2016 Bond Future	7.56	Call			53.79000	0.05379	72,760	5.16	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			4,145.93000	4.14593	3,784,350	5.16	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			117.63000	0.11763	154,830	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			3,333.94000	3.33394	2,990,590	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			120.86000	0.12086	158,900	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			3,306.06000	3.30606	2,963,550	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			124.16000	0.12416	163,060	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			3,278.27000	3.27827	2,936,620	5.18	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			3,212.27000	3.21227	2,897,860	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			354.99000	0.35499	427,650	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			3,188.68000	3.18868	2,875,180	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			360.92000	0.36092	434,540	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			3,165.52000	3.16552	2,852,980	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			349.49000	0.34949	421,240	4.84	0.00	0	0
Total R207 Option									0.00	0	43
Total For R207									0.00	0	42,040

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future			8.93002	92.23669	9.05479	91.77768		7.12	0.00	0	52,479
R208	On	04/08/2016	Bond Future			9.00487	94.01975	9.13723	93.55360		6.56	0.00	0	0
R208	On	03/11/2016	Bond Future			9.06728	92.46520	9.20867	91.98913		6.49	0.00	0	0
Total R208 Future												0.00	0	52,479
R208	On	05/05/2016	Bond Future	8.01	Put			4,092.36000	4.09236	3,681,420	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			152.67000	0.15267	198,730	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			4,161.64000	4.16164	3,748,690	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			156.53000	0.15653	203,580	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			4,126.87000	4.12687	3,714,910	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			160.64000	0.16064	208,710	6.88	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			373.20000	0.37320	445,480	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			4,511.31000	4.51131	4,117,440	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			379.16000	0.37916	452,410	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			4,480.23000	4.48023	4,087,330	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			385.19000	0.38519	459,790	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			4,449.23000	4.44923	4,057,680	6.33	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,068.42000	1.06842	1,322,410	6.57	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,292.25000	2.29225	3,022,550	6.57	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,056.17000	1.05617	1,310,400	6.57	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,313.42000	2.31342	3,043,920	6.58	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,044.34000	1.04434	1,298,770	6.58	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,271.48000	2.27148	3,001,540	6.57	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	52,479
R209	On	05/05/2016	Bond Future			9.83161	69.64051	9.94166	68.92736		18.61	347,297,223.37	4,987	31,972
R209	On	04/08/2016	Bond Future			9.88614	70.98683	9.99922	70.26119		17.86	0.00	0	0
R209	On	03/11/2016	Bond Future			9.93376	69.23154	10.05017	68.49111		18.07	0.00	0	0
Total R209 Future												347,297,223.37	4,987	31,972
R209	On	05/05/2016	Bond Future	8.25	Call			78.35000	0.07835	101,930	18.13	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			12,436.14000	12.43614	11,746,570	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			496.83000	0.49683	610,960	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			7,063.37000	7.06337	6,464,350	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			507.33000	0.50733	623,410	18.13	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,999.94000	6.99994	6,402,870	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			518.42000	0.51842	636,510	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,937.21000	6.93721	6,342,150	18.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,597.12000	1.59712	1,817,960	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			6,564.31000	6.56431	6,059,510	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,362.01000	2.36201	2,653,660	17.67	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			4,977.92000	4.97792	4,543,930	17.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Call			5,626.45000	5.62645	6,120,030	18.36	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			1,963.26000	1.96326	1,731,200	18.36	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,557.95000	1.55795	1,774,810	17.50	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			6,667.14000	6.66714	6,158,360	17.50	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,577.37000	1.57737	1,796,210	17.50	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			6,615.51000	6.61551	6,108,710	17.50	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			3,875.55000	3.87555	5,283,590	18.28	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,694.29000	2.69429	3,361,900	18.28	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			3,909.77000	3.90977	5,318,880	18.29	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,667.16000	2.66716	3,335,840	18.29	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			3,944.11000	3.94411	5,354,250	18.30	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,640.25000	2.64025	3,309,960	18.30	0.00	0	0
Total R209 Option												0.00	0	25,400
Total For R209												347,297,223.37	4,987	57,372
R210	On	05/05/2016	Bond Future			180.36558	180.36558	180.90395	180.90395			0.00	0	1,178
R210	On	04/08/2016	Bond Future			183.86618	183.86618	184.41872	184.41872			0.00	0	0
Total R210 Future												0.00	0	1,178
R210	On	05/05/2016	Bond Future	185.00	Put			4,096.05000	4.09605	4,634,420		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			4,106.05000	4.10605	4,644,420		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			4,086.05000	4.08605	4,624,420		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			2,918.72000	2.91872	2,366,180		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			2,908.72000	2.90872	2,356,180		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			2,898.72000	2.89872	2,346,180		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,178
R211	On	05/05/2016	Bond Future			137.19049	137.19049	137.17677	137.17677			0.00	0	2
R211	On	04/08/2016	Bond Future			138.11579	138.11579	138.10465	138.10465			0.00	0	0
Total R211 Future												0.00	0	2
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			1,813.23000	1.81323	1,799,510		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			1,823.23000	1.82323	1,809,510		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			1,833.23000	1.83323	1,819,510		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Call			1,034.65000	1.03465	1,045,790		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			1,024.65000	1.02465	1,035,790		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			1,014.65000	1.01465	1,025,790		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	2
R212	On	05/05/2016	Bond Future			142.60582	142.60582	142.65662	142.65662			14,403,187.82	101	3,799
R212	On	04/08/2016	Bond Future			143.46666	143.46666	143.52136	143.52136			0.00	0	0
Total R212 Future												14,403,187.82	101	3,799
R212	On	05/05/2016	Bond Future	145.01	Put			2,353.38000	2.35338	2,404,180		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			2,333.38000	2.33338	2,384,180		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			2,343.38000	2.34338	2,394,180		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			1,101.36000	1.10136	1,046,660		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			1,091.36000	1.09136	1,036,660		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			1,081.36000	1.08136	1,026,660		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												14,403,187.82	101	3,799
R213	On	05/05/2016	Bond Future			9.70844	80.29964	9.82929	79.51110		16.06	0.00	0	47,721
R213	On	04/08/2016	Bond Future			9.76422	81.85172	9.88872	81.04946		15.37	0.00	0	0
R213	On	03/11/2016	Bond Future			9.81573	79.90922	9.94427	79.09056		15.50	0.00	0	0
Total R213 Future												0.00	0	47,721
R213	On	05/05/2016	Bond Future	8.74	Call			360.30000	0.36030	459,150	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			7,895.57000	7.89557	7,205,880	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			368.45000	0.36845	469,130	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			7,829.97000	7.82997	7,142,110	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			377.14000	0.37714	479,740	15.64	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			7,765.00000	7.76500	7,079,060	15.64	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,321.36000	1.32136	1,536,630	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			7,243.03000	7.24303	6,656,040	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,286.90000	1.28690	1,497,980	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			7,350.63000	7.35063	6,759,450	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,304.05000	1.30405	1,517,230	15.06	0.00	0	0

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	9.00	Put			7,296.71000	7.29671	6,707,630	15.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			3,997.55000	3.99755	5,442,360	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,527.36000	2.52736	3,153,510	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,032.91000	4.03291	5,478,680	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,501.23000	2.50123	3,128,340	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,068.42000	4.06842	5,515,360	15.65	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,475.33000	2.47533	3,103,610	15.65	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	47,721
R214	On	05/05/2016	Bond Future			9.93999	69.75827	10.05526	68.99037		19.34	0.00	0	31,269
R214	On	04/08/2016	Bond Future			9.99301	71.10663	10.11144	70.32521		18.54	0.00	0	0
R214	On	03/11/2016	Bond Future			10.04203	69.20658	10.16392	68.40921		18.80	0.00	0	0
Total R214 Future												0.00	0	31,269
R214	On	05/05/2016	Bond Future	8.99	Call			409.25000	0.40925	512,550	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			8,096.11000	8.09611	7,431,510	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			418.39000	0.41839	523,580	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			8,026.53000	8.02653	7,363,820	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			428.06000	0.42806	535,200	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			7,957.62000	7.95762	7,296,860	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			788.61000	0.78861	961,020	18.99	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			6,095.93000	6.09593	5,500,440	18.99	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Put			7,204.75000	7.20475	6,652,020	18.20	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,282.18000	4.28218	4,733,250	18.80	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,068.54000	3.06854	2,738,190	18.80	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,438.13000	1.43813	1,656,590	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			12,157.25000	12.15725	11,473,330	18.06	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,419.50000	1.41950	1,635,870	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			7,540.76000	7.54076	6,975,710	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			7,484.02000	7.48402	6,921,060	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,190.81000	8.19081	8,817,060	19.42	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,116.34000	1.11634	961,170	19.42	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,456.91000	1.45691	1,677,470	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			7,427.56000	7.42756	6,866,700	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			516.59000	0.51659	614,090	18.06	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Call			1,533.81000	1.53381	1,762,500	18.20	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			3,914.04000	3.91404	5,434,290	19.09	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,852.44000	2.85244	3,575,320	19.09	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			3,948.40000	3.94840	5,470,070	19.10	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,823.77000	2.82377	3,548,070	19.10	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			3,983.13000	3.98313	5,505,930	19.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/11/2016	Bond Future	10.35	Put			2,795.58000	2.79558	3,521,010	19.11	0.00	0	0
Total R214 Option												0.00	0	15,200
Total For R214												0.00	0	46,469
Total for Bond												367,622,103.51	5,136	695,245
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
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

Contract 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 ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
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

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 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			490.06900	490.06900	486.56100	486.56100			29,404,140.00	6	483
GOVI On 04/08/2016 GOVI			499.44100	499.44100	495.87200	495.87200			0.00	0	26
GOVI On 03/11/2016 GOVI			509.36100	509.36100	505.71600	505.71600			0.00	0	0
Total GOVI Future									29,404,140.00	6	509
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			314,490.00000	31.44900	279,410,000		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			314,290.00000	31.42900	279,210,000		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			314,390.00000	31.43900	279,310,000		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			251,180.00000	25.11800	215,490,000		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			251,280.00000	25.12800	215,590,000		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			251,380.00000	25.13800	215,690,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			296,060.00000	29.60600	332,510,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Call			295,960.00000	29.59600	332,410,000		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			295,860.00000	29.58600	332,310,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									29,404,140.00	6	509
Total for GOVI									29,404,140.00	6	509
AL37 On 05/05/2016 Index Future			470.88500	470.88500	468.82500	468.82500			0.00	0	2
AL37 On 04/08/2016 Index Future			479.89000	479.89000	477.79700	477.79700			0.00	0	0
Total AL37 Future									0.00	0	2
Total For AL37									0.00	0	2
AL7T On 05/05/2016 Index Future			541.97300	541.97300	538.13000	538.13000			0.00	0	0
AL7T On 04/08/2016 Index Future			552.33700	552.33700	548.42800	548.42800			0.00	0	0
Total AL7T 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 AL7T									0.00	0	0
ALBI On 05/05/2016 Index Future			490.91300	490.91300	487.24600	487.24600			0.00	0	515
ALBI On 04/08/2016 Index Future			500.30100	500.30100	496.57000	496.57000			0.00	0	139
ALBI On 03/11/2016 Index Future			510.23900	510.23900	506.42800	506.42800			0.00	0	0
Total ALBI Future									0.00	0	654
Total For ALBI									0.00	0	654
IGOV On 05/05/2016 Index Future			237.66600	237.66600	237.81400	237.81400			0.00	0	975
IGOV On 04/08/2016 Index Future			242.22900	242.22900	242.38400	242.38400			0.00	0	81
IGOV On 03/11/2016 Index Future			247.05900	247.05900	247.21300	247.21300			0.00	0	0
Total IGOV Future									0.00	0	1,056
Total For IGOV									0.00	0	1,056
ILBI On 05/05/2016 Index Future			643.55200	643.55200	644.20000	644.20000			0.00	0	0
ILBI On 04/08/2016 Index Future			655.52500	655.52500	656.18500	656.18500			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	1,869
JIBAR f On 17/02/2016 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.09000	92.91000	7.10000	92.90000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.23000	92.77000	7.25000	92.75000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.29000	92.71000	7.33000	92.67000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.40000	92.60000	7.46000	92.54000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.47000	92.53000	7.53000	92.47000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.62000	92.38000	7.72000	92.28000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.82000	92.18000	7.94000	92.06000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.98000	92.02000	8.10000	91.90000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.12000	91.88000	8.22000	91.78000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.23000	91.77000	8.35000	91.65000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.33000	91.67000	8.44000	91.56000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			103.96623	103.96623	103.97078	103.97078			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			101.26018	101.26018	101.26489	101.26489			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			100.19931	100.19931	100.20069	100.20069			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.26308	100.26308	100.26479	100.26479			0.00	0	0
Total 1Y STND 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 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.74151	100.74151	100.74392	100.74392				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.24089	100.24089	100.24351	100.24351				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			101.33181	101.33181	101.33563	101.33563				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.88364	100.88364	100.88757	100.88757				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										397,026,243.51	5,142	699,623
AA02 On 28/03/2016 Spot Bond				100.92865		100.86864				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.16138		101.09417				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			10.12500	101.47337	10.23000	101.12086				0.00	0	4,500,000,000
Total AA05 SPOT										0.00	0	4,500,000,000
Total For AA05										0.00	0	4,500,000,000
AA06 On 15/04/2021 Spot Bond				100.64784		100.57932				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.65000	98.64396	10.76500	98.12548				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.09000	10.00000	105.00800				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				99.78900		99.71904				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				98.76178		98.68965				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			10.51500	96.72590	10.62000	96.40561			6,834,750,000,000.00		650,000,000	960,000,000

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 AB013 SPOT									6,834,750,000,000.00	650,000,000	960,000,000
Total For AB013									6,834,750,000,000.00	650,000,000	960,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.34682	100.00000	9.27906			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.55692	10.84000	102.46773			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	10.76464	100.00000	10.69942			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	105.07772	11.37000	104.98198			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.73899	100.00000	11.65295			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	90.05260	11.81000	89.96625			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	11.87275	100.00000	11.78573			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				100.58549		100.51277			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			9.64000	103.62470	9.73500	103.43641			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	106.03100	10.00000	105.94800			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			2.93000	269.60628	2.91000	269.86525			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN0: On 17/03/2016 Spot Bond				101.31490		101.25327			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				101.91876		101.85298				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				101.35211		101.28209				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				101.38462		101.31295				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				99.01373		98.94824				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				100.57438		100.51015				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.35984		100.29457				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				100.34777		100.28204				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				100.46410		100.39604				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				100.08678		100.02162				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				100.08892		100.02214				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.26000	179.03562	2.24000	179.15687				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	181.65846	2.17000	181.61018				0.00	0	0

Contract 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	194.28028	1.82000	194.23417				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			9.03625	84.45164	9.13125	84.24756				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			9.03625	84.45164	9.13125	84.24756				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				101.26350		101.19296				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.67000		100.65000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				101.04000		101.02000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.82274		100.75572				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				100.67507		100.60842				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				99.70000		99.68000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				99.01000		98.99000				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				98.72000		98.70000				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				98.45000		98.42000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.99864		100.93139				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				100.60347		100.53206				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				96.61000		96.58000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				96.35000		96.33000				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			2.86000	112.26834	2.86000	112.23209				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			2.63500	166.28518	2.61000	166.66110				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			2.52500	218.66895	2.51000	219.04833				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				94.85000		94.82000				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			10.68000	89.34918	10.79000	88.78858				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				107.32000		107.29000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				34.92000		34.92000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.90281		101.61253				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				102.60000		102.59000				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				111.99500		112.45000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.35762	9.63000	107.27489				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				106.35000		106.32000				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			10.61000	100.87889	10.72500	100.06942				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			10.02500	89.65357	10.14000	89.16682				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				120.91000		119.33000				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				152.49000		148.56000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.70500	100.28049	10.82000	99.47687				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				96.70000		96.67000				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				101.50421		101.43346				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				100.33808		100.26544				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.24000	105.27183	9.33500	105.01501				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.50000	99.12553	10.61500	98.60624				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			10.25500	98.98091	10.37000	98.51968				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			10.73000	97.72722	10.84500	97.14583				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.25000	98.92832	10.36500	98.43326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.69000	98.18114	10.80000	97.59381			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			11.45500	96.58016	11.57000	95.85770			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			11.45500	97.54618	11.57000	96.75523			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			10.17500	94.94495	10.29000	94.49235		40,700,000,000,000.00		4,000,000,000	2,993,000,000
Total ABS6 SPOT								10,700,000,000,000.00		4,000,000,000	2,993,000,000
Total For ABS6								10,700,000,000,000.00		4,000,000,000	2,993,000,000
ABS7 On 11/09/2026 Spot Bond			11.20500	89.09866	11.32000	88.39202			0.00	0	4,080,000,000
Total ABS7 SPOT									0.00	0	4,080,000,000
Total For ABS7									0.00	0	4,080,000,000
ABS9 On 17/03/2016 Spot Bond			8.36000	103.94695	8.45500	103.86695			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.33000	280.24756	2.31000	280.53309			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.14000	134.18384	2.19000	134.08464			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.35000	136.40220	2.35000	136.36383			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01657	100.00000	0.01643			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	15.43518	100.00000	15.32205			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	91.47870	100.00000	90.79602			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				77.45418		77.39820				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	91.45729	100.00000	90.77307				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				100.35381		100.27778				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				100.35381		100.27778				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				100.35557		100.27917				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.35557		100.27917				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.35205		100.27640				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.33971		101.26504				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				101.37746		101.30073				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				101.39262		101.31507				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				101.36222		101.28632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				101.29406		101.22187				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			10.46500	100.10230	10.58000	99.66021				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11E 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
ACL12C 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
ACL12E On 20/09/2016 Spot Bond				95.62713		95.56695				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				245.91172		251.50722				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				246.01798		251.61514				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				101.32437		101.25052				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.73354		101.66173				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.35133		100.27584				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.57980		100.50630				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.74039		101.66700				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.84563		101.77951				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.32895		101.25486				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.86219		101.79330				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.30181		101.22920				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.24851		101.17879				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.13996	10.23000	104.05437				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				102.80544		102.24107				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.59000	99.32205	10.69500	98.95236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				101.29716		101.22480				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	122.51014	1.75000	122.48175				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.26285		101.18920				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.30055		101.22483				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.22512		101.15355				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.42496		101.34939				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.20531		102.13854				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				101.21154		101.14071				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				101.86618		101.79456				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				101.29301		101.21771				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				101.27044		101.19953				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				101.33492		101.26050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.35469		101.27919				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				101.35935		101.28361				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.35935		101.28361				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.42108		101.33873				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.27039		101.19633				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.43409		101.35431				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.39419		102.31930				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				101.42108		101.33873				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				101.82115		101.76074				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.38522		101.30808				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.36084		101.28181				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				176.78312		180.78426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				179.33324		183.39197				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.21789		101.14982				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.18436		101.11502				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				99.85516		99.79300				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.21305		101.14213				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.64822		99.57531				0.00	200,000,000	100,000,000
Total ACL213 SPOT										0.00	200,000,000	100,000,000
Total For ACL213										0.00	200,000,000	100,000,000
ACL214 On 20/09/2020 Spot Bond				101.26285		101.18920				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.19644		101.12644				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.19493		101.12500				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.31070		101.23760				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.09438		100.02357				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.41688		100.34215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.40946		100.33584				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.30459		101.23182				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.28177		101.21024				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				101.62006		101.54364				0.00	0	840,000,000
Total ADCB01 SPOT										0.00	0	840,000,000
Total For ADCB01										0.00	0	840,000,000
ADCB0 On 31/07/2016 Spot Bond				100.35591		100.28021				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				101.98405		101.90705				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				101.78953		101.71330				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.94304	100.00000	21.78043				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				101.49596		101.42883				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	97.21463	100.00000	96.50848				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	63.53600	100.00000	63.07536				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	16.06523	100.00000	15.94748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.50835	100.00000	2.48996				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				100.56152		100.49247				0.00	0	0
Total AHF2A SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.58391		100.51243				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				100.65836		100.57882				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				100.54958		100.48181				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.05000	101.86957	8.14500	101.78590				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.70661		100.62185				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.82126		100.72406				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.21817	100.00000	37.03585				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	10.16463	100.00000	10.23626				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.06000	99.75448	10.16500	99.40782				0.00	0	9,500,000
Total AIR01 SPOT										0.00	0	9,500,000
Total For AIR01										0.00	0	9,500,000
AIR02 On 30/04/2023 Spot Bond			10.70500	108.22112	10.82000	107.54456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			8.38000	104.87619	8.47500	104.79734				0.00	0	100,000,000
Total AIR03 SPOT										0.00	0	100,000,000
Total For AIR03										0.00	0	100,000,000
AIR04 On 29/05/2024 Spot Bond			10.42000	95.56452	10.53000	94.91109				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.85573	100.00000	14.75731				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.05000	94.65195	11.16500	93.80132				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.88500	170.14209	2.86000	170.50557				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				101.52987		101.45785				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.08845		101.01856				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.16825		101.09343				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				100.16664		100.09470				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	29.53664	100.00000	29.32016				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	28.83302	100.00000	28.61936				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 22/03/2016 Spot Bond				101.11772		101.05315				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				101.53466		101.47552				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				101.14180		101.07785				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				101.24850		101.17878				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				101.19284		101.10135				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				96.07000		96.06000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				101.31815		101.25927				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				114.86687		114.84501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.77500	237.55439	2.76000	237.93777				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024: On 20/06/2019 Spot Bond				99.49540		99.42114				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 19/09/2017 Spot Bond				87.82365		87.79968				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034: On 10/11/2019 Spot Bond				100.12054		100.04818				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036: On 07/12/2033 Spot Bond			2.79000	211.00908	2.77500	211.36732				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041: On 20/12/2016 Spot Bond				101.15094		101.08650				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051: On 24/09/2016 Spot Bond				101.12669		101.06024				0.00	0	0

Contract 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				100.67951		100.61244				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				100.58951		100.51961				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				100.53086		100.45613				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				100.37519		100.30061				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				100.34659		100.27291				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				98.80132		98.79693				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				101.66966		101.60143				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				101.30286		101.23655				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				100.16511		100.09429				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				100.82491		100.76898				0.00	0	0

Contract 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				82.78270		83.10144				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				100.82200		100.75921				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				101.46773		101.38282				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.24022		101.16781				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				101.51582		101.44218				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.34576		101.26757				0.00	400,000,000	225,000,000
Total ASN083 SPOT										0.00	400,000,000	225,000,000
Total For ASN083										0.00	400,000,000	225,000,000
ASN08: On 03/09/2020 Spot Bond				101.91598		101.83561				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.07123		101.00241				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				100.81866		100.74933				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				100.54279		100.46972				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				100.02718		100.04624				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				99.95627		99.89076				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				58.48155		58.42879				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				101.75901		101.68617				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				101.27793		101.20346				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				101.61664		101.54449				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
ASN117 On 21/04/2016 Spot Bond				100.51507		100.45326				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.36964		100.29965				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN121 On 20/12/2020 Spot Bond				100.31377		100.21943				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	55.56456	100.00000	55.19645				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	31.33545	100.00000	31.10578				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	31.42633	100.00000	31.19600				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	31.01735	100.00000	30.79002				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	45.04355	100.00000	44.71341				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	63.13646	100.00000	62.67372				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	23.13641	100.00000	22.96684				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55U On 29/12/2016 Spot Bond			100.00000	61.79924	100.00000	61.34629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	91.10240	100.00000	90.43580				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	1.65734	100.00000	1.64519				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	17.87541	100.00000	17.74439				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				101.31294		101.24810				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.10429		101.03933				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.12615		101.06021				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.98500	103.22752	10.09000	102.90783				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				100.97059		100.90377				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				101.40745		101.33946				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.94153		101.87161				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.85000	97.11851	10.96500	96.62551				0.00	0	1,350,000,000
Total BAW19 SPOT										0.00	0	1,350,000,000
Total For BAW19										0.00	0	1,350,000,000
BAW21 On 24/03/2022 Spot Bond			10.92000	96.55169	11.03500	95.98829				0.00	0	0

Contract 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
BAW22 On 07/12/2022 Spot Bond				101.61663		101.54448				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	22.62785	100.00000	22.46200				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				102.67793		102.60750				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			9.79000	103.89164	9.88500	103.66946				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.33625	101.71737	11.33483	101.62414				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.39788		101.30292				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			12.43095	100.39425	12.52591	100.13656				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.42911		101.33209				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.58625	101.30692	11.58483	101.21204				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.58625	101.42876	11.58483	101.33377				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.55727	11.06000	101.46624				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			10.75909	101.16190	10.77928	101.06616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.77847		101.69126			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				101.43453		101.34730			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				101.43453		101.34730			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.46521	99.91997	12.53046	99.77271			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			12.56500	99.55614	12.66000	99.33723			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				99.90621		99.90621			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			12.49000	97.99973	12.58500	97.76495			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				101.31439		101.22180			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			12.46000	97.42237	12.56500	97.15829			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				101.27756		101.18744			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				101.30825		101.21607			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.30825		101.21607				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90595		99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.26283		101.17369				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.33534		101.24447				0.00	0	400,000,000
Total BAYA39 SPOT										0.00	0	400,000,000
Total For BAYA39										0.00	0	400,000,000
BAYA39 On 30/09/2018 Spot Bond				100.11350		100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.33534		101.24447				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.26529		101.17598				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.29220		101.20422				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.33545		101.24459				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				101.09304		101.01522				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.33625	102.08845	14.33483	101.97051				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.75220	101.59612	15.79216	101.43452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.66219	101.51962	14.71660	101.36677				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.70551		101.58670				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.70551		101.58670				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.70551		101.58670				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.76634		101.64344				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.49199		101.38752				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	54.46071	100.00000	54.15132				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.92169	100.00000	20.76836				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.04110	100.00000	18.90154				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.75376	100.00000	11.66762				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.76851	100.00000	11.68130				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.21086	100.00000	14.10671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.31346	100.00000	12.22321				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	95.30026	100.00000	94.55959				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.47537		100.41043				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				100.77895		100.71456				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.58513		100.52043				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	99.93443				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	12.31131	100.00000	12.22107				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	12.31131	100.00000	12.22107				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.23000	186.41523	2.21000	186.46701				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.22500	149.44570	9.34000	147.41937				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.22500	149.97703	9.34000	147.96443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.61000	92.08233	9.72500	91.26076				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.22000	98.78148	9.32500	98.51489				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.51987	100.00000	10.44191				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	9.10359	100.00000	9.03614				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	9.10359	100.00000	9.03614				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.65779	100.00000	9.58622				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.92138	100.00000	12.82562				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.84755	100.00000	17.71528				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A1 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				100.50583		100.43723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.91034		100.84787				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				100.54975		100.47587				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.58350		100.50556				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				100.67752		100.58821				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	84.65116	100.00000	84.06467				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				100.32767		100.25805				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				100.33333		100.26249				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				100.33521		100.26397				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				100.35782		100.28172				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				100.38792		100.30536				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	53.24871	100.00000	52.85843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	53.24871	100.00000	52.85843				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.39129		101.32171				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				101.41660		101.34579				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			9.29000	103.19288	9.38500	103.01976				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				101.49253		101.41799				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				101.62731		101.54615				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	38.14842	100.00000	37.86881				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	38.14842	100.00000	37.86881				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				100.80959		100.72931				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.21500	98.51723	12.33000	98.09107				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				100.28076		100.19637				0.00	0	30,000,000

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 BGL03 SPOT										0.00	0	30,000,000
Total For BGL03										0.00	0	30,000,000
BGL04 On 05/02/2025 Spot Bond			12.10500	93.93548	12.22000	93.50465				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.25000	102.09035	12.36500	101.60663				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.98834		101.90378				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			12.72000	101.37486	12.83000	100.80648				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				102.03674		101.95137				0.00	80,000,000	40,000,000
Total BGL08 SPOT										0.00	80,000,000	40,000,000
Total For BGL08										0.00	80,000,000	40,000,000
BGL09 On 29/09/2025 Spot Bond			12.25000	101.39861	12.36500	100.91090				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				102.04315		101.97863				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.74652		101.64093				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.69658		100.63019				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			9.94000	98.07161	10.04500	97.70436				0.00	0	2,406,271,700
Total BID06 SPOT										0.00	0	2,406,271,700
Total For BID06										0.00	0	2,406,271,700
BIDC51 On 14/04/2016 Spot Bond				98.87884		98.82184				0.00	0	0
Total BIDC51 SPOT										0.00	0	0
Total For BIDC51										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.49413		100.41360				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				101.66577		101.57614				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.68804		102.59747				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC06 On 12/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06 On 22/02/2016 Spot Bond				101.63174		101.56811				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				101.29950		101.23630				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.45651		100.39436				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC08 On 18/02/2016 Spot Bond				99.94387		99.88774				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				98.22222		98.16425				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08 On 23/02/2016 Spot Bond				99.85041		99.79431				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC08 On 01/04/2016 Spot Bond				99.12196		99.06470				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC08 On 09/03/2016 Spot Bond				99.55889		99.50136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC087 On 06/04/2016 Spot Bond				99.02262		98.96513				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC088 On 12/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC089 SPOT										0.00	0	0
Total For BTC089										0.00	0	0
BTC089 On 18/02/2016 Spot Bond				99.94380		99.88760				0.00	0	0
Total BTC090 SPOT										0.00	0	0
Total For BTC090										0.00	0	0
BTC090 On 25/02/2016 Spot Bond				100.21925		100.10963				0.00	0	0
Total BTC092 SPOT										0.00	0	0
Total For BTC092										0.00	0	0
BTC092 On 19/07/2016 Spot Bond				100.43080		100.37383				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC094 On 03/03/2016 Spot Bond				98.88804		98.69182				0.00	0	0
Total BTC095 SPOT										0.00	0	0
Total For BTC095										0.00	0	0
BTC095 On 03/05/2016 Spot Bond				98.44079		98.38082				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC096 On 03/08/2016 Spot Bond				100.24532		100.18859				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC097 On 05/05/2016 Spot Bond				98.40017		98.34018				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC098 On 23/03/2016 Spot Bond				99.27002		99.21083				0.00	0	0
Total BTC099 SPOT										0.00	0	0
Total For BTC099										0.00	0	0
BTC099 On 10/05/2016 Spot Bond				98.30052		98.24054				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC100 On 29/03/2016 Spot Bond			100.00000	89.46078	100.00000	88.80779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC101 SPOT										0.00	0	0
Total For BTC101										0.00	0	0
BTC101 On 13/05/2016 Spot Bond			100.00000	80.57395	100.00000	80.04386				0.00	0	0
Total BTC102 SPOT										0.00	0	0
Total For BTC102										0.00	0	0
BTC102 On 15/08/2016 Spot Bond			100.00000	75.60976	100.00000	75.00000				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	59.90835	100.00000	59.46926				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.10844		101.03733				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				101.14824		101.07466				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.29364		101.22316				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				99.90874		99.84030				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	24.82069	100.00000	24.63878				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			10.49000	106.43792	10.58500	106.28232				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	102.97760				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			8.93500	103.21344	8.93500	103.13918				0.00	0	3,900,000
Total CBL11 SPOT										0.00	0	3,900,000
Total For CBL11										0.00	0	3,900,000
CBL12 On 06/09/2018 Spot Bond			16.26500	95.00263	16.26500	94.88027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.92189				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			14.06500	94.50485	14.06500	94.39904				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			10.03500	101.59341	10.03500	101.51146				0.00	0	1,852,800
Total CBL16 SPOT										0.00	0	1,852,800
Total For CBL16										0.00	0	1,852,800
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.62300				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			14.06500	91.64057	14.06500	97.04666				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.21797				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	100.09518				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			11.76500	91.70243	11.76500	91.61607				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.06571				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.26444				0.00	1,030,000,000	355,000,000
Total CBL24 SPOT										0.00	1,030,000,000	355,000,000
Total For CBL24										0.00	1,030,000,000	355,000,000
CCT01 On 23/06/2023 Spot Bond			11.24500	108.33066	11.24500	108.23356				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.30000	103.69725	11.30000	103.60386				0.00	0	350,000,000

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 CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.15000	104.72668	11.15000	104.63307			2,230,000,000,000.00	200,000,000	100,000,000
Total CCT03 SPOT									2,230,000,000,000.00	200,000,000	100,000,000
Total For CCT03									2,230,000,000,000.00	200,000,000	100,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.11244			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.78500	104.48783	12.78500	104.37974			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.45871			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.03404			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	106.03090	10.00000	105.94810			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.85092			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	101.39989			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	100.45244			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	13.79286	100.00000	13.69065			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	25.71712	100.00000	25.52862			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	23.90954	100.00000	23.73429			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.90284				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.09180				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.11844				0.00	256,000,000	298,000,000
Total CGR23 SPOT										0.00	256,000,000	298,000,000
Total For CGR23										0.00	256,000,000	298,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.12878				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	101.07050				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.11086				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.15752				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	101.91756				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	102.06882				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	101.33385				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.24031				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.22676	10.11000	101.14451				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	100.79677				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	126.64896	2.76000	128.35661				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	125.85593	3.14000	128.39935				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.82314	8.25000	103.75360				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN199 On 13/09/2021 Spot Bond			3.05000	134.40441	3.05000	128.26217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	133.67395	2.40000	127.57184				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.73048				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.54500	102.14465	9.54500	102.06661				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.46789				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.48550				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.59500	102.15473	9.59500	102.07629				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.59500	102.15473	9.59500	102.07629				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.64500	100.85020	9.64500	100.77236				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27943				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.40311				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				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	106.03100	10.00000	105.94800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.93419				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	101.84234				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			9.35000	99.77676	9.35000	104.36356				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	99.77676	9.35000	104.36356				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	101.50706				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	101.30575				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.56012				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	101.56012				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	101.56012				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	101.25903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.49500	101.54948	10.49500	101.46390				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	100.67780				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	103.82881				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	101.36245				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	101.35538				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	101.38945				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	99.77825				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	102.04083				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52558				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	102.07181				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.26666				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	101.98092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.30098				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.17460				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	102.50005				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.99306				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.16213				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	101.04500				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.00000	0.00000	101.36142				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	101.01994				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	101.32578				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	101.08823				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30(On 20/12/2017 Spot Bond				100.00000	0.00000	184.70303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.18257				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	185.15299				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	183.91703				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	184.79256				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92031				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.07000	90.95028	12.07000	90.86248				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.59000	92.44863	12.59000	92.35564				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04115				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.35581				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92195				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.35560				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	100.28857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	106.93967	8.80500	102.49246			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.27375			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.24905			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.27041			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.35295			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.30827			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.79663			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	88.32471			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.42333			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04115			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	159.28812			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.29041				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	101.56171				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04704				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78587				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.48054				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.14988				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.31313				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.28723				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01758				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.27833				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	101.65299				0.00	0	0

Contract 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	100.27597				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	102.29027				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	101.09361				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			11.25000	100.61118	11.25000	100.52046				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.21531				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	102.44948				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			13.39000	103.25604	13.39000	103.14580				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	100.11740				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			13.42000	97.06423	13.42000	96.96039				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	105.58824	10.02000	105.50319				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.11740				0.00	0	0

Contract 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	100.35161				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	92.12580				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	101.19730				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	101.22176				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	101.22192				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	101.08470				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			10.76500	100.59566	10.76500	100.50876				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	101.20221				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	101.31739				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	102.00055	10.98000	101.91073				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	104.45003	11.00000	104.35789				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.36538				0.00	0	0

Contract 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	100.41640				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			13.18000	99.07749	13.18000	98.97331				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	101.46380				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.22163				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.39031				0.00	40,000,000	20,000,000
Total CLN387 SPOT										0.00	40,000,000	20,000,000
Total For CLN387										0.00	40,000,000	20,000,000
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.30099				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	100.84059				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	101.13927				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.70466				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.20346				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	101.56010				0.00	0	0

Contract 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	101.32982				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	101.65097				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	99.92457				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	99.92499				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.20346				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35295				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	100.99582				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	100.97043				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	99.69999				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.09229				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	74.23392				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.19990				0.00	0	0

Contract 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	100.25981				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	100.62516				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.33873				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.34584				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	100.62846				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32450				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	101.59431				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.39561				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	100.67138				0.00	0	3,000,000,000
Total CLN416 SPOT										0.00	0	3,000,000,000
Total For CLN416										0.00	0	3,000,000,000
CLN416 On 20/09/2020 Spot Bond			4.00000	101.62128	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.37320				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	101.46665				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
Total CLN419 SPOT										0.00	0	1,000,000,000
Total For CLN419										0.00	0	1,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	43.22923	7.01000	43.81286				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	101.48084				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	100.48536				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	101.99700				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	101.83480				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	101.99700				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	105.11193				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	101.78536				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	101.38139				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	99.92570				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	101.76416				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	99.58646				0.00	0	0

Contract 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	102.04628				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	102.14474				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	102.22903				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	100.28066				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	100.94683				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.33162				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.58915				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	100.73160				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	97.94583				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	167.29447				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.72500	91.33182	9.72500	91.26076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.34000	33.64469	9.34000	147.41937				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.34000	34.11583	9.34000	147.96443				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	100.74303				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	100.93332				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	101.29378				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	101.21323				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	101.22912				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	100.72423				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	101.21771				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	100.35560				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.11217				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	101.19312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.18592			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	101.19306			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	101.21771			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	101.96472			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	100.66486			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			9.72500	106.18072	9.72500	105.56628		6,382,842,315,000.00	656,333,400	328,166,700	
Total COJ02 SPOT								6,382,842,315,000.00	656,333,400	328,166,700	
Total For COJ02								6,382,842,315,000.00	656,333,400	328,166,700	
COJ04 On 05/06/2018 Spot Bond			9.63500	100.46102	9.63500	100.38357		1,927,000,000,000.00	200,000,000	2,933,800,000	
Total COJ04 SPOT								1,927,000,000,000.00	200,000,000	2,933,800,000	
Total For COJ04								1,927,000,000,000.00	200,000,000	2,933,800,000	
COJ05 On 05/06/2023 Spot Bond			10.81500	109.25978	10.81500	109.16550		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			10.97500	103.52419	10.97500	103.43306		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			11.03000	97.30949	11.03000	97.22389		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			11.40000	92.35899	11.40000	92.27510		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.07000	91.97862	12.07000	91.89031		0.00	0	350,000,000	

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 COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			12.07000	85.31758	12.07000	85.23566				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	101.66493				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	12.93309	100.00000	12.83830				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	101.69977				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	101.11758				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	101.69001				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	11.62053	100.00000	11.53535				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	18.47159	100.00000	18.33621				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	66.39211	100.00000	65.77219				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	16.50770	100.00000	16.38671				0.00	0	0
Total CPL051U SPOT										0.00	0	0
Total For CPL051U										0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	19.26673	100.00000	19.12395				0.00	0	0
Total CPL061U SPOT										0.00	0	0
Total For CPL061U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.74000	90.31886	12.74000	90.22697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	23.90483	100.00000	23.72962			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	15.81835	100.00000	15.70241			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	24.62726	100.00000	24.44675			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			8.91000	99.57917	8.91000	99.50765			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.59183			0.00	0	0
Total DENG56 SPOT									0.00	0	0
Total For DENG56									0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.42939			0.00	0	0
Total DENG57 SPOT									0.00	0	0
Total For DENG57									0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	99.84808			0.00	0	0
Total DENG58 SPOT									0.00	0	0
Total For DENG58									0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.17295			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	100.00000			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	87.21885	100.00000	86.64379			0.00	0	0
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	101.40701			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	100.72324			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.20293			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.19580			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	39.62260	100.00000	39.38253			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	101.55887			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	100.59959			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	101.36007			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	59.33002			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			10.50500	95.51799	10.50500	95.43786			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			8.44500	104.57242	8.44500	104.50186			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.27000	97.57903	10.27000	97.49852		2,054,000,000,000.00	200,000,000	1,133,052,800	
Total DV22 SPOT								2,054,000,000,000.00	200,000,000	1,133,052,800	
Total For DV22								2,054,000,000,000.00	200,000,000	1,133,052,800	
DV23 On 27/02/2023 Spot Bond			10.73000	101.12461	10.73000	101.03848		0.00	0	106,800,000	
Total DV23 SPOT								0.00	0	106,800,000	
Total For DV23								0.00	0	106,800,000	
DV24 On 18/02/2024 Spot Bond			10.66000	94.78472	10.66000	94.70449		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.75500	95.38854	10.75500	95.30710				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.27731				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	100.90050				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	101.56052				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	101.57579				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01 On 18/03/2016 Spot Bond				100.00000	0.00000	101.07271				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.10750				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.91118				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	100.85303				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	100.51426				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			9.36500	115.31064	9.36500	115.22369				0.00	0	3,800,000,000
Total E170 SPOT										0.00	0	3,800,000,000
Total For E170										0.00	0	3,800,000,000
ECN20 On 14/03/2020 Spot Bond			10.39000	101.65718	10.39000	101.57235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.56500	100.52085	10.56500	100.43559				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			10.78000	99.79039	10.78000	99.70407				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			3.01000	102.09216	3.01000	102.05796				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.42104				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.26295				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.32254				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.13055	100.00000	17.00500				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			2.47500	101.16329	2.47500	101.13378				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.37000	125.53551	2.34500	125.82674				0.00	0	34,060,000

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 EL28 SPOT										0.00	0	34,060,000
Total For EL28										0.00	0	34,060,000
EL29 On 19/11/2029 Spot Bond			2.33000	113.46274	2.33000	113.43101				0.00	0	31,970,000
Total EL29 SPOT										0.00	0	31,970,000
Total For EL29										0.00	0	31,970,000
EL30 On 29/07/2030 Spot Bond			2.33000	112.91526	2.33000	112.88369				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			2.36000	105.34042	2.36000	105.31080				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			2.45500	101.62773	2.45500	101.59825				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.81500	99.62754	10.81500	99.54108				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.71500	104.62623	10.71500	104.53626				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.12000	97.14256	11.12000	97.05595				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.35000	87.91967	11.35000	93.39437				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			11.49000	97.99617	11.49000	99.91543				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			11.22000	95.95246	11.22000	98.07200				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.52953				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.27583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.09669				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.09337				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	99.84667				0.00	400,000,000	100,000,000
Total EPF006 SPOT										0.00	400,000,000	100,000,000
Total For EPF006										0.00	400,000,000	100,000,000
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.59783				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	10.34965	100.00000	10.27379				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	4.23922	100.00000	4.20815				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	101.69816				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.00000	0.00000	101.58854				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.67689				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	100.16872				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	100.17465				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	100.16847				0.00	0	0

Contract 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
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.11919				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	99.84754				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			11.34500	98.02280	11.34500	97.93417				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	98.38303				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	100.52093				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	94.43942	100.00000	93.73814				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										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	99.88528				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	99.87854				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
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0

Contract 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/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	99.89018			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	99.88884			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	99.88543			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	99.89487			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	99.89622			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	99.89016			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	99.88550			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			9.05000	103.34617	9.15500	103.06661		48,547,820,000.00	5,364,400	45,359,164,100	
Total ES18 SPOT								48,547,820,000.00	5,364,400	45,359,164,100	
Total For ES18								48,547,820,000.00	5,364,400	45,359,164,100	
ES23 On 25/01/2023 Spot Bond			9.80500	101.53031	9.91500	100.90354		57,165,111,000.00	5,830,200	10,434,110,500	
Total ES23 SPOT								57,165,111,000.00	5,830,200	10,434,110,500	
Total For ES23								57,165,111,000.00	5,830,200	10,434,110,500	
ES26 On 02/04/2026 Spot Bond			10.07500	88.97457	10.19000	88.25448		3,304,057,965,000.00	327,946,200	17,820,535,500	
Total ES26 SPOT								3,304,057,965,000.00	327,946,200	17,820,535,500	
Total For ES26								3,304,057,965,000.00	327,946,200	17,820,535,500	
ES33 On 15/09/2033 Spot Bond			10.69000	78.08159	10.79500	77.35640		159,674,392,000.00	14,936,800	70,998,086,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									159,674,392,000.00	14,936,800	70,998,086,500
Total For ES33									159,674,392,000.00	14,936,800	70,998,086,500
ES42 On 25/04/2042 Spot Bond			10.82500	82.47759	10.93500	81.62816			67,996,155,000.00	6,281,400	43,398,658,900
Total ES42 SPOT									67,996,155,000.00	6,281,400	43,398,658,900
Total For ES42									67,996,155,000.00	6,281,400	43,398,658,900
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.07692			0.00	140,000,000	80,000,000
Total EXX01 SPOT									0.00	140,000,000	80,000,000
Total For EXX01									0.00	140,000,000	80,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.24742			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.51099			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.00606			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	99.77420			0.00	360,000,000	180,000,000
Total FIFB04 SPOT									0.00	360,000,000	180,000,000
Total For FIFB04									0.00	360,000,000	180,000,000
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.64754			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	101.69977			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	101.70532			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.56498			0.00	0	0
Total FIFC22 SPOT									0.00	0	0
Total For FIFC22									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.66365			0.00	0	0
Total FIFC23 SPOT									0.00	0	0
Total For FIFC23									0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.59525			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.69182				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	101.30933				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	101.35113				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	100.06672				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	0.12230	100.00000	0.12142				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	0.12230	100.00000	0.12142				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	10.70341	100.00000	10.62410				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	10.41984	100.00000	10.34262				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.28949				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.82568				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	101.43383				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	101.52999				0.00	0	0

Contract 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			10.66500	96.07888	10.66500	95.99709				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.25477				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.25469				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	100.36973				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	103.10945				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	101.57661				0.00	1,000,000,000	500,000,000
Total FRB12 SPOT										0.00	1,000,000,000	500,000,000
Total For FRB12										0.00	1,000,000,000	500,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.74313				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			11.46500	93.29265	11.46500	96.23048				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.11447				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	100.92900				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	100.94266				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.51500	102.95012	11.51500	102.85568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	102.34452				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			2.35000	135.49321	2.35000	136.36383				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			2.70000	120.64237	2.70000	273.54295				0.00	0	1,900,000
Total FRBI23 SPOT										0.00	0	1,900,000
Total For FRBI23										0.00	0	1,900,000
FRBI25 On 31/01/2025 Spot Bond			2.57500	108.08274	2.57500	114.85670				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.18000	95.18151	3.18000	157.24669				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			3.27000	103.07182	3.27000	197.88218				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.41100	71.00490	7.41100	70.44677				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			9.33700	45.99885	9.33700	45.09778				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.58000	44.63665	9.58000	43.70280				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	38.14842	100.00000	37.86881				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	102.05419				0.00	45,000,000	172,500,000
Total FRC107 SPOT										0.00	45,000,000	172,500,000
Total For FRC107										0.00	45,000,000	172,500,000
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	101.43771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25071				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36869				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.89996	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	99.89996	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33873				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27753				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47364				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31739				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	99.91959	6.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				100.00000	0.00000	101.39846				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133:On 20/09/2017 Spot Bond				100.00000	0.00000	101.71467				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134:On 20/09/2017 Spot Bond				100.00000	0.00000	101.66514				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	31.88788	100.09221	31.65397				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.19918				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	92.10211				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	101.33981				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	91.66534	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	101.35423				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.24058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.25333				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.62973				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.23196				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	71.51339	13.22500	71.43675				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.16353				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.16495				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.71079				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.21628				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.80500	100.56202	3.80500	103.99830				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.26757				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.26757				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	101.97680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.04115				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.17544				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.19633				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.16924				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.11218				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.36292				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	4.39093				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.37902				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	101.55887				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	101.58700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185(On 20/03/2016 Spot Bond				100.00000	0.00000	101.15640				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186(On 20/03/2019 Spot Bond				100.00000	0.00000	101.25333				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188(On 20/03/2019 Spot Bond				100.00000	0.00000	101.25333				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189(On 14/03/2016 Spot Bond				100.00000	0.00000	101.25129				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190(On 02/04/2017 Spot Bond				100.00000	0.00000	100.83160				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191(On 02/04/2019 Spot Bond				100.00000	0.00000	100.87609				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192(On 08/04/2016 Spot Bond				100.00000	0.00000	100.74953				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193(On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193(On 08/04/2016 Spot Bond				100.00000	0.00000	100.70862				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194(On 20/06/2024 Spot Bond				100.00000	0.00000	101.32166				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195(On 09/04/2016 Spot Bond				100.00000	0.00000	100.64774				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196(On 09/04/2016 Spot Bond				100.00000	0.00000	100.68822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.64601				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.64774				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.54477				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.49409				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.54477				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.49206				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.10258				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.21662	8.75000	100.14437				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	105.24850				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	11.65378	100.00000	11.56836				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	10.75064	100.00000	10.67184				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	96.65867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	14.36504	100.00000	14.25975				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.33636				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	40.33232	100.00000	40.03671				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.09684				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	11.37350	100.00000	11.29013				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	28.25412	100.00000	28.04474				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.09680				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	28.22993	100.00000	28.02074				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.09657				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	100.09216				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.19904				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.18818				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0

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 31/01/2022 Spot Bond			3.16000	130.50578	3.16000	130.46047				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.04294				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.04240				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.04240				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	101.94818				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	101.34352				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.19945				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.15679				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.31739				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	100.98081				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	100.54286				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			4.02000	124.56106	4.02000	124.50914				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.90114			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC235 On 26/01/2021 Spot Bond				100.00000	0.00000	100.51025			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.54208			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.30279			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			3.69000	111.83269	3.69000	126.75540			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.35994			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			3.74000	104.20991	3.74000	126.41211			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			3.72000	102.28862	3.72000	126.54931			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			3.51000	99.94836	3.51000	132.41834			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.58000	101.18188	3.58000	145.79759			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.34404			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.19308			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.35135			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	101.56402			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.50945			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28608			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28465			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.21046			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.33747			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	17.17892	100.00000	17.05301			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	42.59816	100.00000	42.28595			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	52.09636	100.00000	51.71030			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	13.72246	100.00000	13.62188			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.40800				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	102.63156				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	100.63188				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	99.55933				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.70205				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.54723				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			2.13300	84.61506	2.13300	109.29601				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			2.57500	105.05975	2.57500	113.84569				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	100.42094				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	100.64961	10.38000	100.56465				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	100.64961	10.38000	100.56465				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			2.71500	102.42312	2.71500	111.16436				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.71000	213.28657	2.71000	213.22054				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.68500	111.76703	2.68500	111.73253				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.74000	212.42901	2.74000	212.36275				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.39707				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.06000	110.46781	3.06000	110.43033				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/03/2038 Spot Bond			2.88000	108.13568	2.88000	108.10058				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 05/05/2016 Spot Bond				100.00000	0.00000	63.18600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.88000	108.13568	2.88000	108.10058				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.86000	115.81557	2.86000	208.97344				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.91000	114.16723	2.91000	207.58075				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.59000	100.46205	2.59000	100.43182				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.94000	163.23475	2.94000	206.75058				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			3.15500	90.38349	3.15500	103.21648			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			3.22000	99.52080	3.22000	156.60952			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			3.60500	83.64699	3.60500	95.78644			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			3.21000	99.64842	3.21000	156.76853			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.27000	155.87256	3.27000	155.81726			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.45000	194.00069	3.45000	193.24206			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	77.81839			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.53500	84.32803	3.53500	96.89851			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.50500	84.69522	3.50500	97.37993			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.31500	87.28121	3.31500	100.49723			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.08000	158.90675	3.08000	158.85284			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.22000	199.26529	3.22000	199.19540			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0

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 08/08/2016 Spot Bond				100.00000	0.00000	100.08189			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	101.08700			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	106.45349			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.21000	156.71252	3.21000	156.76853			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.21000	156.71252	3.21000	156.76853			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.46000	122.52616	2.46000	277.81963			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			2.35000	123.40130	2.35000	279.80641			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.07000	117.80558	3.07000	267.10285			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			2.82000	99.73111	2.82000	132.90225			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.30495			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			2.35000	136.40222	2.35000	136.36383			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	100.52504			0.00	1,200,000,000	300,000,000
Total FRS56 SPOT									0.00	1,200,000,000	300,000,000
Total For FRS56									0.00	1,200,000,000	300,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.79251			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.19460			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			2.55500	110.86028	2.55500	110.82724			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	46.00807	104.97509	45.65206			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	48.73906	101.07593	48.37840			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	42.75965	100.44759	42.44499			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	47.08759	100.76967	46.74009			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			2.23000	120.37104	2.23000	120.33848			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			2.52000	95.93504	2.52000	115.37106			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	99.12267			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			2.55000	95.70171	2.55000	115.09017			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	101.83674			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			2.55000	121.81565	2.55000	276.20658			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.09299			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.73897			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			7.90500	103.40501	7.90500	103.33897			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			8.70500	103.26404	8.70500	103.19155			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			8.97500	106.46875	8.97500	106.39217		22,617,000,000,000.00	2,520,000,000	2,981,104,900	
Total FRX18 SPOT								22,617,000,000,000.00	2,520,000,000	2,981,104,900	
Total For FRX18								22,617,000,000,000.00	2,520,000,000	2,981,104,900	
FRX19 On 15/11/2019 Spot Bond			9.63000	100.30508	9.63000	100.22736		0.00	0	18,896,200	
Total FRX19 SPOT								0.00	0	18,896,200	
Total For FRX19								0.00	0	18,896,200	
FRX20 On 01/10/2020 Spot Bond			9.93500	98.94437	9.93500	98.86576		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			10.71000	89.21704	10.71000	89.13993				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			10.83000	101.48787	10.83000	101.40017				0.00	0	860,000,000
Total FRX24 SPOT										0.00	0	860,000,000
Total For FRX24										0.00	0	860,000,000
FRX26 On 01/10/2026 Spot Bond			11.19000	93.17781	11.19000	93.09469				0.00	0	1,640,000,000
Total FRX26 SPOT										0.00	0	1,640,000,000
Total For FRX26										0.00	0	1,640,000,000
FRX30 On 31/01/2030 Spot Bond			11.40000	88.99734	11.40000	88.91606				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			11.49500	90.47547	11.49500	90.39307				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			11.44500	73.75790	11.44500	73.69064				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.07067				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.08508				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.12106				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.17866				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.22184				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	101.40883				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	101.71379				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	101.60813				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	101.77581				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	101.84472				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	101.90213				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.15472				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	2.78082	100.00000	2.76066				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	0.46654	100.00000	0.46316				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	15.43518	100.00000	15.32205			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	2.58959	100.00000	2.57061			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	0.43446	100.00000	0.43128			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
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.63457			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			10.38500	102.31082	10.38500	102.22595			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	101.64247			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	101.69627			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.71780			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	101.85762			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	102.02963			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.13709			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
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GPT35 SPOT									0.00	0	0
Total For GPT35									0.00	0	0
GPT36 On 26/05/2016 Spot Bond			100.00000	81.27830	100.00000	77.82516		670,000,000,000,000.00	26,700,000,000	40,000,000,000	
Total GPT36 SPOT								'0,000,000,000,000.00	26,700,000,000	40,000,000,000	
Total For GPT36								'0,000,000,000,000.00	26,700,000,000	40,000,000,000	
GRB01 On 08/12/2019 Spot Bond			100.00000	12.77490	100.00000	12.68127		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	31.79480	100.00000	31.56176		0.00	0	0	
Total GRB02U SPOT								0.00	0	0	
Total For GRB02U								0.00	0	0	
GRB03 On 03/03/2019 Spot Bond			100.00000	15.12664	100.00000	15.01576		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	9.70510	100.00000	10.15099		0.00	0	0	
Total GRB04U SPOT								0.00	0	0	
Total For GRB04U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.31974			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	100.33361			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.35082			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	100.37468			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	100.04320			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	101.63330			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	101.37344			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	99.76871			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.08075			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.58162				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	101.74362				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.32535				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.34763	100.00000	13.25085				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.30841				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.23384				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.07294				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC26 On 14/04/2016 Spot Bond				100.00000	0.00000	100.56872				0.00	0	0
Total HILC26 SPOT										0.00	0	0
Total For HILC26										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	100.14351				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	100.15630				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	100.14945				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.22392	100.00000	9.15631				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.22392	100.00000	9.15631				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	9.78485	100.00000	9.71313				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	9.78485	100.00000	9.71313				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	10.50605	100.00000	10.42905				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	10.50605	100.00000	10.42905				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.38752	100.00000	11.30406				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.53261			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.67245			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.36450			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	106.03100	10.00000	105.94800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.26500	99.59782	10.26500	99.51657			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	99.74488			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	99.75958			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			9.60500	100.90924	9.60500	100.83125			46,104,000,000,000.00	4,800,000,000	7,109,154,600
Total HWAY20 SPOT									16,104,000,000,000.00	4,800,000,000	7,109,154,600
Total For HWAY20									16,104,000,000,000.00	4,800,000,000	7,109,154,600
HWAY2 On 07/12/2023 Spot Bond			2.34000	123.48122	2.34000	279.98787			0.00	0	7,400,000,000
Total HWAY23 SPOT									0.00	0	7,400,000,000
Total For HWAY23									0.00	0	7,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.21000	127.25179	2.21000	288.54052			0.00	0	351,600,000
Total HWAY24 SPOT									0.00	0	351,600,000
Total For HWAY24									0.00	0	351,600,000
HWAY3 On 28/02/2033 Spot Bond			2.58000	97.43010	2.58000	98.95011			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			10.98000	86.80647	10.98000	86.73002			0.00	0	11,670,000,000
Total HWAY34 SPOT									0.00	0	11,670,000,000
Total For HWAY34									0.00	0	11,670,000,000
HWAY3 On 31/07/2035 Spot Bond			10.93000	86.93947	10.93000	86.86325			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	57.45428	100.00000	57.03318			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	59.37123	100.00000	58.93608			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	63.22854	100.00000	62.77013			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	106.03100	10.00000	105.94800			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			1.91000	121.28138	1.91000	121.25162			2,993,925,000,000.00	1,567,500,000	69,067,062,200
Total I2025 SPOT									2,993,925,000,000.00	1,567,500,000	69,067,062,200
Total For I2025									2,993,925,000,000.00	1,567,500,000	69,067,062,200
I2033 On 28/02/2033 Spot Bond			1.97000	102.03892	1.97000	102.01328			6,008,500,000,000.00	3,050,000,000	11,717,593,200
Total I2033 SPOT									6,008,500,000,000.00	3,050,000,000	11,717,593,200
Total For I2033									6,008,500,000,000.00	3,050,000,000	11,717,593,200

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	31/01/2038	Spot Bond			1.95500	126.71706	1.95500	126.68549			207,230,000,000,000.00	106,000,000,000	174,925,464,400
Total I2038 SPOT												17,230,000,000,000.00	106,000,000,000	174,925,464,400
Total For I2038												17,230,000,000,000.00	106,000,000,000	174,925,464,400
I2046	On	31/03/2046	Spot Bond			2.03000	126.41174	2.03000	126.37958			179,738,230,000,000.00	88,541,000,000	127,537,743,100
Total I2046 SPOT												179,738,230,000,000.00	88,541,000,000	127,537,743,100
Total For I2046												179,738,230,000,000.00	88,541,000,000	127,537,743,100
I2050	On	31/12/2050	Spot Bond			1.94500	137.39616	1.94500	137.36203			61,666,225,000,000.00	31,705,000,000	40,531,549,100
Total I2050 SPOT												61,666,225,000,000.00	31,705,000,000	40,531,549,100
Total For I2050												61,666,225,000,000.00	31,705,000,000	40,531,549,100
IBL21	On	15/03/2016	Spot Bond			9.14500	103.99935	9.14500	103.92180			0.00	0	0
Total IBL21 SPOT												0.00	0	0
Total For IBL21												0.00	0	0
IBL22	On	15/03/2018	Spot Bond			9.13500	105.77084	9.13500	105.69300			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			8.96500	99.59618	8.96500	99.52499			0.00	0	0
Total IBL28 SPOT												0.00	0	0
Total For IBL28												0.00	0	0
IBL33	On	03/11/2016	Spot Bond				100.00000	0.00000	100.20977			0.00	0	0
Total IBL33 SPOT												0.00	0	0
Total For IBL33												0.00	0	0
IBL34	On	31/01/2017	Spot Bond			2.35000	99.00718	2.35000	133.88097			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			2.42000	101.93367	2.42000	135.84183			0.00	0	0
Total IBL36 SPOT												0.00	0	0
Total For IBL36												0.00	0	0
IBL38	On	02/04/2017	Spot Bond				100.00000	0.00000	101.20313			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			9.25500	102.31059	9.25500	102.23475			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	101.66564			0.00	0	0
Total IBL42 SPOT												0.00	0	0
Total For IBL42												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.99500	96.36396	9.99500	96.28695			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			10.42000	90.62278	10.42000	90.54694			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.12553			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.43500	98.74373	9.43500	98.66913			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			10.41000	95.73293	10.41000	95.65289			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.20757			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	99.48304			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			8.29500	99.83598	8.29500	99.77045			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			9.77500	96.76429	9.77500	96.68820			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.26982			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	99.93906			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL58 On 13/02/2017 Spot Bond			8.90500	99.68697	8.90500	99.61568				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			9.73500	98.61101	9.73500	98.53463				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.88000	96.66115	10.88000	96.57770				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	100.87813				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	100.31883				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	99.97260				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.31900				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.32459				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.28410				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.15000	130.57679	3.15000	130.53156				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.95308				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	20.46395	100.00000	20.31395				0.00	0	2,000,000,000
Total IBL69U SPOT										0.00	0	2,000,000,000
Total For IBL69U										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
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	99.84780				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	99.84311				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.29998	0.00000	101.69963				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	101.75357				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			10.93000	98.02111	10.93000	97.93518				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			9.56500	101.60601	9.56500	101.52780				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	16.92684	100.00000	16.80140				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	10.42834	100.00000	10.35106				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.33020				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01666	100.00000	0.01655				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	100.41602				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.06817				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			10.49500	94.80311	10.49500	94.72366				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	101.81213				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.33486				0.00	300,000,000	150,000,000
Total IDCG05 SPOT										0.00	300,000,000	150,000,000
Total For IDCG05										0.00	300,000,000	150,000,000
IDCG06 On 24/11/2024 Spot Bond			11.17000	93.23197	11.17000	93.14850				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	99.93385				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.01500	97.88068	12.01500	97.72041				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.20372	5.00000	100.16294				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.61866	5.00000	101.57753				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.68972	4.00000	101.65653				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.31797	4.00000	101.28508				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	91.14573	100.00000	90.48205				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	91.09456	100.00000	90.43125				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	91.09456	100.00000	90.43125				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			9.57000	96.58619	9.57000	96.51221				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	105.05838	9.20000	104.97989				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.51362	100.00000	8.45122				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	34.49958	100.00000	34.24672				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	26.89493	100.00000	26.69562				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	2.53253	100.00000	2.51818				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	9.88627	100.00000	9.81380				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	12.90089	100.00000	12.80735				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.50275	100.00000	13.40378				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	9.15923	100.00000	9.09855				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	61.39257	100.00000	60.94259				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	11.46055	100.00000	11.37655				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	19.25196	100.00000	19.11085				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	76.20810	100.00000	75.74993				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	90.52044	100.00000	89.87386				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	76.93130	100.00000	76.47877				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	39.44895	100.00000	39.19453				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	39.44895	100.00000	39.19453				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	46.07621	100.00000	45.73850				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	100.00000	100.00000	99.18478				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	85.08159	100.00000	84.49074				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	81.29176	100.00000	80.75221				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	81.29176	100.00000	80.75221				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN701U On 20/04/2016 Spot Bond			100.00000	73.98374	100.00000	73.09237				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA607 On 16/02/2016 Spot Bond			7.25000	99.98014	7.25000	99.86115				0.00	0	0
Total INA607 SPOT										0.00	0	0
Total For INA607										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.25000	99.84135	7.25000	99.72269				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.25000	99.70294	7.25000	99.58461				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.35000	99.00319	7.35000	98.88490				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.50000	98.42254	7.50000	98.30326				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.50000	98.28341	7.50000	98.16446				0.00	0	0
Total INA619 SPOT										0.00	0	0
Total For INA619										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.04054				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.33483	101.59773	11.33483	101.50621				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.33483	101.33515	11.33483	101.24441				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.28687				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.26335				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153 On 03/04/2017 Spot Bond			6.50000	102.38746	6.50000	102.33379			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30316			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 12/04/2016 Spot Bond				100.00000	0.00000	100.58720			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.23303			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	101.23349			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	105.61952			0.00	50,000,000	50,000,000
Total INGR06 SPOT									0.00	50,000,000	50,000,000
Total For INGR06									0.00	50,000,000	50,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.99956			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	100.59994			0.00	10,859,000,000	7,500,000,000
Total INLV02 SPOT									0.00	10,859,000,000	7,500,000,000
Total For INLV02									0.00	10,859,000,000	7,500,000,000
INLV03 On 11/02/2021 Spot Bond			100.00000	1.45552	100.00000	100.00000		485,900,000,000,000.00	24,859,000,000	24,859,000,000	18,800,000,000
Total INLV03 SPOT								15,900,000,000,000.00	24,859,000,000	24,859,000,000	18,800,000,000
Total For INLV03								15,900,000,000,000.00	24,859,000,000	24,859,000,000	18,800,000,000
INLV04 On 11/02/2021 Spot Bond			100.00000	14.41055	100.00000	100.00000		550,000,000,000,000.00	25,500,000,000	25,500,000,000	25,500,000,000
Total INLV04 SPOT								10,000,000,000,000.00	25,500,000,000	25,500,000,000	25,500,000,000
Total For INLV04								10,000,000,000,000.00	25,500,000,000	25,500,000,000	25,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.63277				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.64088				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			8.79500	102.99031	8.79500	102.91768				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	100.82479				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	100.84390				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	100.85667				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.57013				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	100.58158				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	101.56061				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.24327				0.00	400,000,000	100,000,000
Total IPF14 SPOT										0.00	400,000,000	100,000,000
Total For IPF14										0.00	400,000,000	100,000,000
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.28200				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.30522			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.14595			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.16006			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.17417			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	100.28433			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			10.86500	96.33517	10.86500	96.25119			0.00	0	6,850,000,000
Total IPL10 SPOT									0.00	0	6,850,000,000
Total For IPL10									0.00	0	6,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.77500	103.74804	9.77500	103.66648		48,875,000,000,000.00		5,000,000,000	5,000,000,000
Total IPL6 SPOT								18,875,000,000,000.00		5,000,000,000	5,000,000,000
Total For IPL6								18,875,000,000,000.00		5,000,000,000	5,000,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.81011			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.69519			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.69455			0.00	0	4,452,100,000
Total IPL9 SPOT									0.00	0	4,452,100,000
Total For IPL9									0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.27360			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	101.68155			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.10000	98.22155	3.10000	130.88763			31,000,000,000,000.00	10,000,000,000	5,000,000,000
Total IV017 SPOT									1,000,000,000,000.00	10,000,000,000	5,000,000,000
Total For IV017									1,000,000,000,000.00	10,000,000,000	5,000,000,000
IV019 On 31/03/2028 Spot Bond			3.77000	148.20448	3.77000	148.14595			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	100.93727			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	100.76029			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	100.48219			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	101.47176			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.30649			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			3.91000	102.27504	3.91000	103.12602			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			3.91000	102.18978	3.91000	103.12602			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	101.62200			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.59740			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	1.45552	100.00000	100.00000			647,400,000,000,000.00	16,474,000,000	13,900,000,000
Total IV033 SPOT									17,400,000,000,000.00	16,474,000,000	13,900,000,000
Total For IV033									17,400,000,000,000.00	16,474,000,000	13,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV034 On 11/02/2021 Spot Bond			100.00000	14.11311	100.00000	100.00000			020,000,000,000,000.00	10,200,000,000	10,100,000,000
Total IV034 SPOT									20,000,000,000,000.00	10,200,000,000	10,100,000,000
Total For IV034									20,000,000,000,000.00	10,200,000,000	10,100,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	14.51738	100.00000	14.41097			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			11.52500	108.19044	11.52500	108.09057			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	101.78754			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.87000	146.72415	3.87000	146.66503			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV610U On 04/03/2016 Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0
Total IV610U SPOT									0.00	0	0
Total For IV610U									0.00	0	0
IV611U On 11/03/2016 Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0
Total IV611U SPOT									0.00	0	0
Total For IV611U									0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.25000	99.92061	7.25000	99.98014			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA607 On 18/02/2016 Spot Bond			7.25000	99.94045	7.25000	99.82155			0.00	0	0
Total IVA607 SPOT									0.00	0	0
Total For IVA607									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	99.66347	7.25000	99.54523			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.35000	99.51904	7.35000	99.39952			0.00	0	0
Total IVA610 SPOT									0.00	0	0
Total For IVA610									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA614 On 07/04/2016 Spot Bond			7.35000	98.96373	7.35000	98.84554			0.00	0	0
Total IVA614 SPOT									0.00	0	0
Total For IVA614									0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.50000	98.38275	7.50000	98.26356		5,250,000,000,000.00		700,000,000	700,000,000
Total IVA618 SPOT								5,250,000,000,000.00		700,000,000	700,000,000
Total For IVA618								5,250,000,000,000.00		700,000,000	700,000,000
IVA619 On 12/05/2016 Spot Bond			100.00000	80.75221	100.00000	80.21978		0.00		0	0
Total IVA619 SPOT								0.00		0	0
Total For IVA619								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	106.03100	10.00000	105.94800		0.00		0	0
Total IVC005/JIBAR SPOT								0.00		0	0
Total For IVC005/JIBAR								0.00		0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.79452		0.00		0	0
Total IVC007 SPOT								0.00		0	0
Total For IVC007								0.00		0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.79439		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	101.87836		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	101.60427		0.00		0	0
Total IVC016 SPOT								0.00		0	0
Total For IVC016								0.00		0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.65642		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	100.66062		0.00		0	2,000,000,000
Total IVC018 SPOT								0.00		0	2,000,000,000
Total For IVC018								0.00		0	2,000,000,000
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.66901		0.00		0	0
Total IVC019 SPOT								0.00		0	0
Total For IVC019								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.63125				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	100.49391				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.33220				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.16434				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	99.93578				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.56006				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.54515				0.00	2,000,000,000	1,000,000,000
Total IVC026 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IVC026										0.00	2,000,000,000	1,000,000,000
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.85908				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	100.33589				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.08508				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	100.95994				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.98378				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.98378				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			10.33500	97.80379	10.33500	97.72260				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	15.60811	100.00000	15.50415				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	14.36783	100.00000	14.26252				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			10.53500	95.73911	10.53500	95.65813				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.33766				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.04824				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	100.10047				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	99.76886				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	101.61315				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.22204				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0

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	100.02296			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.50688			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.05605			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	100.32276			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	100.85791			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	101.37164			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.26848			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	100.88831			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	99.93302			0.00	0	0
Total IVC062 SPOT									0.00	0	0
Total For IVC062									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.10108			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	101.35347			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	101.48126			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.19735				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.19031				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	100.50081				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.78400	100.00000	1.77389				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.30974				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	98.38275	100.00000	97.59358				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										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	101.47374				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	101.39663				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.53091				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.04095				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.31107				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.20844			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			9.72000	130.01561	9.72000	129.91396			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	100.86147			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	101.30591			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	101.47926			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.13933			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.34519			0.00	20,000,000	20,000,000
Total LBK08 SPOT									0.00	20,000,000	20,000,000
Total For LBK08									0.00	20,000,000	20,000,000
LBK11 On 28/11/2019 Spot Bond			10.99000	97.90714	10.99000	97.82084			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	99.74268	9.71000	104.50438			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.26042			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			9.79500	97.15202	9.79500	97.07576		391,800,000,000.00		40,000,000	3,280,000,000
Total LGL02 SPOT								391,800,000,000.00		40,000,000	3,280,000,000
Total For LGL02								391,800,000,000.00		40,000,000	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.98500	98.39620	9.98500	98.31765		19,970,000,000,000.00		2,000,000,000	2,200,000,000
Total LGL03 SPOT								19,970,000,000,000.00		2,000,000,000	2,200,000,000
Total For LGL03								19,970,000,000,000.00		2,000,000,000	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			11.09500	93.33282	11.09500	93.25040			221,900,000,000.00	20,000,000	590,000,000
Total LGL04 SPOT									221,900,000,000.00	20,000,000	590,000,000
Total For LGL04									221,900,000,000.00	20,000,000	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.47154			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.04178			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	101.48106			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	99.90241			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			14.06500	101.03248	14.06500	100.89705			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.99000	100.95827	14.99000	100.81436			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.42213			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	99.77552			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	99.76215			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	99.74614			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.02119			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	101.04350				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ07 On 15/02/2016 Spot Bond				100.00000	0.00000	99.94457				0.00	0	0
Total MAQ079 SPOT										0.00	0	0
Total For MAQ079										0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	98.75170				0.00	0	0
Total MAQ080 SPOT										0.00	0	0
Total For MAQ080										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.14859				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.06726				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.08971				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.70122				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	89.11391				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.18744				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	102.61685				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.27396				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.99852				0.00	6,000,000,000	1,300,000,000
Total MBF033 SPOT										0.00	6,000,000,000	1,300,000,000
Total For MBF033										0.00	6,000,000,000	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.31910				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	99.94118				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	100.36243				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.08535				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.08713				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.62607				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.61652				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	100.18211				0.00	20,575,000,000	38,970,000,000
Total MBF046 SPOT										0.00	20,575,000,000	38,970,000,000
Total For MBF046										0.00	20,575,000,000	38,970,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.42961				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.87818				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	96.95444	2.30000	105.23056				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	99.90161				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.96026			0.00	0	0
Total MBLSA4 SPOT									0.00	0	0
Total For MBLSA4									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	40.90276	100.00000	40.60297			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	28.11853	100.00000	27.91243			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	28.19360	100.00000	27.98696			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	27.04616	100.00000	26.84573			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	40.76179	100.00000	40.46626			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.31892			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.96500	100.51360	9.96500	100.43352			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			10.01500	100.02091	10.01500	99.94082			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.66779			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.70533			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.73958				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			9.07000	102.81196	9.07000	102.73723				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			9.98500	99.44818	9.98500	99.36835				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.79000	97.76955	10.79000	97.68491				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.11387				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			10.79000	100.00607	10.79000	99.91836				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			9.99500	100.39131	9.99500	100.31109				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.23716				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			10.66500	100.50374	10.66500	101.76051				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	101.06493				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			12.37000	92.95964	12.37000	94.11580				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			11.91000	98.68955	11.91000	95.34010				0.00	0	1,064,800,000
Total MMIG05 SPOT										0.00	0	1,064,800,000
Total For MMIG05										0.00	0	1,064,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMS01 On 10/12/2016 Spot Bond			100.00000	60.34222	100.00000	59.89995				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			9.69500	100.32621	9.69500	100.24839				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			9.43500	101.79865	9.43500	101.72133				0.00	0	800,000,000
Total MTN04 SPOT										0.00	0	800,000,000
Total For MTN04										0.00	0	800,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.62731	100.89771	7.15761				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	7.72047	100.61875	7.24755				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	101.06347				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.13548			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	101.14988			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.30674			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	94.03142			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	12.25964	100.00000	12.16979			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.12081	100.00000	13.02465			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			10.98000	89.22611	10.98000	89.14754			0.00	0	51,800,000
Total NAM01 SPOT									0.00	0	51,800,000
Total For NAM01									0.00	0	51,800,000
NAM02 On 29/06/2020 Spot Bond			10.66500	97.57358	10.66500	97.49052		2,133,000,000,000.00		200,000,000	190,000,000
Total NAM02 SPOT								2,133,000,000,000.00		200,000,000	190,000,000
Total For NAM02								2,133,000,000,000.00		200,000,000	190,000,000
NBK10A On 25/07/2016 Spot Bond			8.67000	99.64430	8.67000	99.57596			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			10.23000	97.04924	10.23000	96.96947			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12A On 19/03/2021 Spot Bond			10.11500	100.95301	10.11500	100.87094			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			10.58000	99.41897	10.58000	99.33454			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.26074				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14I On 26/06/2021 Spot Bond			10.47500	96.52179	10.47500	96.44865				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15I On 11/02/2022 Spot Bond			10.71500	91.74372	10.71500	91.66483				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.39659				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			11.33000	89.58683	11.33000	89.50549				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	100.24590				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 22/04/2026 Spot Bond			11.50000	93.95949	11.50000	93.87341				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.52018				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 01/06/2020 Spot Bond			10.42000	97.96032	10.42000	97.87879				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	100.87904				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 01/06/2022 Spot Bond			10.86500	96.49011	10.86500	96.40647				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	100.59856				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20/ On 01/06/2026 Spot Bond			11.57000	94.94403	11.57000	94.85654			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	100.94376			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.77000	93.64684	11.77000	93.55861			0.00	0	300,000,000
Total NBK21A SPOT									0.00	0	300,000,000
Total For NBK21A									0.00	0	300,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.91339			0.00	800,000,000	400,000,000
Total NBK21B SPOT									0.00	800,000,000	400,000,000
Total For NBK21B									0.00	800,000,000	400,000,000
NBK22/ On 19/11/2022 Spot Bond			9.87500	103.34949	9.87500	103.26742			0.00	0	517,400,000
Total NBK22A SPOT									0.00	0	517,400,000
Total For NBK22A									0.00	0	517,400,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.86370			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			11.42000	98.28759	11.42000	98.19767			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	99.99991			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			11.67000	97.96639	11.67000	97.87486			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.02183			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.99972			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 18/02/2026 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.45035			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	101.39728			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.83107			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		100.00000	100.00000			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		100.00000	100.00000			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK32I On 18/02/2026 Spot Bond			100.00000		100.00000	100.00000			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			9.89500	109.35914	9.89500	109.27212		98,950,000,000.00		10,000,000	764,500,000
Total NBK3A SPOT								98,950,000,000.00		10,000,000	764,500,000
Total For NBK3A								98,950,000,000.00		10,000,000	764,500,000
NBK4 On 28/10/2024 Spot Bond			11.89500	37.61610	11.89500	37.58146		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	100.52932		0.00		0	0
Total NBK7B SPOT								0.00		0	0
Total For NBK7B								0.00		0	0
NBK9A On 23/03/2016 Spot Bond			8.59500	103.77583	8.59500	103.70320		0.00		0	0
Total NBK9A SPOT								0.00		0	0
Total For NBK9A								0.00		0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.07619		0.00		0	0
Total NBK9B SPOT								0.00		0	0
Total For NBK9B								0.00		0	0
NCLN69 On 27/05/2016 Spot Bond				100.00000	0.00000	97.99366		0.00		0	0
Total NCLN69 SPOT								0.00		0	0
Total For NCLN69								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	99.93118				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.16066				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	101.15732				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.06773				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.04362				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.04290				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	100.31728				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.19633				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			11.06500	102.18310	11.06500	102.09244				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.18920				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			11.10000	101.04044	11.10000	100.95052				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.19633				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

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 20/12/2016 Spot Bond				100.00000	0.00000	101.07933				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	101.10386				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.20773				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.22198				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	101.58821				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.68255				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.19205				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	100.74933				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	100.40631				0.00	1,250,000,000	1,250,000,000
Total NED13 SPOT										0.00	1,250,000,000	1,250,000,000
Total For NED13										0.00	1,250,000,000	1,250,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.63264				0.00	720,000,000	720,000,000
Total NED14 SPOT										0.00	720,000,000	720,000,000
Total For NED14										0.00	720,000,000	720,000,000
NED15 On 08/04/2024 Spot Bond			11.19500	99.99232	11.19500	101.77897				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	98.34788				0.00	420,000,000	420,000,000
Total NED16 SPOT										0.00	420,000,000	420,000,000
Total For NED16										0.00	420,000,000	420,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.68104				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	100.59552				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.04671				0.00	1,575,000,000	630,000,000
Total NED19 SPOT										0.00	1,575,000,000	630,000,000
Total For NED19										0.00	1,575,000,000	630,000,000
NED20 On 01/07/2020 Spot Bond			12.34000	97.49637	12.34000	97.79730				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	100.68342				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.90211	9.44500	116.81322				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	106.03100	10.00000	105.94800				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			2.36000	175.52613	2.36000	175.47679				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			2.77000	99.21532	2.77000	113.05360				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	194.00069	3.45000	193.94713				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.16000	109.57966	3.16000	109.54161				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			3.36000	153.92686	3.36000	144.22622			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			3.27000	156.11046	3.27000	155.81726			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			9.84000	98.82443	9.84000	98.74623			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			10.47000	102.29425	10.47000	102.20248			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.90780			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	101.62368			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	101.67910			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	101.64588			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	101.74334			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			10.67000	102.34079	10.67000	102.24740			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	101.71233			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	101.69019			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.83847			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			10.87000	102.38734	10.87000	102.29232			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	101.73448			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	101.74557			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.93368			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.15504			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	102.02006			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	101.77878			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			9.78500	108.43495	9.78500	108.35007		5,546,138,000,000.00		566,800,000	689,000,000
Total NRA018 SPOT								5,546,138,000,000.00		566,800,000	689,000,000
Total For NRA018								5,546,138,000,000.00		566,800,000	689,000,000
NRA02 On 31/10/2022 Spot Bond			10.59500	111.36648	10.59500	111.27175		0.00		0	600,000,000
Total NRA022 SPOT								0.00		0	600,000,000
Total For NRA022								0.00		0	600,000,000
NRA02 On 31/05/2023 Spot Bond			2.25500	176.39112	2.25500	176.34304		0.00		0	8,700,000,000
Total NRA023 SPOT								0.00		0	8,700,000,000
Total For NRA023								0.00		0	8,700,000,000
NRA02 On 30/11/2028 Spot Bond			11.97000	104.34421	11.97000	104.24482		2,394,000,000,000.00		200,000,000	2,610,000,000
Total NRA028 SPOT								2,394,000,000,000.00		200,000,000	2,610,000,000
Total For NRA028								2,394,000,000,000.00		200,000,000	2,610,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.17799			0.00	400,000,000	100,000,000
Total NTC12 SPOT									0.00	400,000,000	100,000,000
Total For NTC12									0.00	400,000,000	100,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.26141			0.00	13,000,000,000	11,700,000,000
Total NTC16 SPOT									0.00	13,000,000,000	11,700,000,000
Total For NTC16									0.00	13,000,000,000	11,700,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.52438			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	101.54460			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.31147			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	101.85694			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.30032			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	20.63428	100.00000	20.48469			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	102.21359			0.00	995,000,000	425,000,000
Total OML02 SPOT									0.00	995,000,000	425,000,000
Total For OML02									0.00	995,000,000	425,000,000
OML03 On 27/11/2019 Spot Bond			10.99000	96.75211	10.99000	96.66684			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	101.43108			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			11.19500	95.91893	11.19500	99.27730			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2027 Spot Bond			11.76000	95.40534	11.76000	97.97021			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.32000	95.43579	12.32000	97.02164			0.00	0	880,000,000
Total OML07 SPOT									0.00	0	880,000,000
Total For OML07									0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.39436			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			11.75000	100.77102	11.75000	100.67624			0.00	0	1,364,300,000
Total OML09 SPOT									0.00	0	1,364,300,000
Total For OML09									0.00	0	1,364,300,000
OML10 On 14/09/2025 Spot Bond			12.22000	99.94660	12.22000	99.84894			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	82.75862	100.00000	82.19178			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	106.03100	10.00000	105.94800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.39862			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	97.97663			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	101.43293			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.52919			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	100.17084			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.98100			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.54952			0.00	150,000,000	425,000,000
Total PPC002 SPOT									0.00	150,000,000	425,000,000
Total For PPC002									0.00	150,000,000	425,000,000
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.04015			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			10.76500	97.23828	10.76500	97.51616		107,650,000,000.00		10,000,000	10,000,000
Total PPC004 SPOT								107,650,000,000.00		10,000,000	10,000,000
Total For PPC004								107,650,000,000.00		10,000,000	10,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.28544			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.28932			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.29793			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.33492			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.34351			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	100.24301			0.00	200,000,000	100,000,000
Total PTH01 SPOT									0.00	200,000,000	100,000,000
Total For PTH01									0.00	200,000,000	100,000,000
R010P On 21/12/2025 Spot Bond			9.14000	41.47598	9.14000	41.44560			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			7.64500	108.91674	7.64500	108.84942			0.00	0	194,168,700,000
Total R159 SPOT									0.00	0	194,168,700,000
Total For R159									0.00	0	194,168,700,000
R159P On 15/09/2016 Spot Bond			7.47500	95.83519	7.47500	95.77724			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			9.20500	110.34969	9.32000	109.44694		185,718,629,706,000.00	2,192,908,053,200	319,740,927,600	
Total R186 SPOT								185,718,629,706,000.00	192,908,053,200	319,740,927,600	
Total For R186								185,718,629,706,000.00	192,908,053,200	319,740,927,600	
R187P On 21/12/2026 Spot Bond			9.06000	38.24609	9.06000	38.21832		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.98000	35.32186	8.98000	35.29644		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			1.87000	288.74644	1.85000	289.05358		4,761,981,741,000.00	2,546,514,300	15,579,223,900	
Total R197 SPOT								4,761,981,741,000.00	2,546,514,300	15,579,223,900	
Total For R197								4,761,981,741,000.00	2,546,514,300	15,579,223,900	
R202 On 07/12/2033 Spot Bond			1.92500	237.29687	1.91000	237.72847		201,487,622,297,500.00	104,668,894,700	217,615,203,300	
Total R202 SPOT								201,487,622,297,500.00	104,668,894,700	217,615,203,300	
Total For R202								201,487,622,297,500.00	104,668,894,700	217,615,203,300	
R2023 On 28/02/2023 Spot Bond			9.07000	96.83429	9.18000	96.22573		591,975,730,464,000.00	396,028,195,200	710,135,519,900	
Total R2023 SPOT								591,975,730,464,000.00	396,028,195,200	710,135,519,900	
Total For R2023								591,975,730,464,000.00	396,028,195,200	710,135,519,900	
R203 On 15/09/2017 Spot Bond			8.04000	103.76259	8.13500	103.55588		617,412,704,108,000.00	574,305,062,700	176,284,859,800	
Total R203 SPOT								617,412,704,108,000.00	574,305,062,700	176,284,859,800	
Total For R203								617,412,704,108,000.00	574,305,062,700	176,284,859,800	
R2030 On 31/01/2030 Spot Bond			9.62500	87.98486	9.74000	87.12622		708,852,007,325,000.00	73,646,961,800	893,668,255,000	
Total R2030 SPOT								708,852,007,325,000.00	73,646,961,800	893,668,255,000	
Total For R2030								708,852,007,325,000.00	73,646,961,800	893,668,255,000	
R2032 On 31/03/2032 Spot Bond			9.74000	91.09614	9.85000	90.22425		234,260,616,180,000.00	229,390,207,000	306,954,733,800	
Total R2032 SPOT								234,260,616,180,000.00	229,390,207,000	306,954,733,800	
Total For R2032								234,260,616,180,000.00	229,390,207,000	306,954,733,800	
R2035 On 28/02/2035 Spot Bond			9.82500	96.00005	9.93000	95.08999		951,996,865,165,000.00	300,457,696,200	644,846,597,400	
Total R2035 SPOT								951,996,865,165,000.00	300,457,696,200	644,846,597,400	
Total For R2035								951,996,865,165,000.00	300,457,696,200	644,846,597,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			9.90500	88.02787	10.01000	87.13486			260,291,883,262,000.00	228,197,060,400	528,246,455,700
Total R2037 SPOT									0,291,883,262,000.00	228,197,060,400	528,246,455,700
Total For R2037									0,291,883,262,000.00	228,197,060,400	528,246,455,700
R204 On 21/12/2018 Spot Bond			8.46000	100.06389	8.56500	99.73655			952,852,303,562,000.00	585,443,534,700	884,310,560,900
Total R204 SPOT									2,852,303,562,000.00	585,443,534,700	384,310,560,900
Total For R204									2,852,303,562,000.00	585,443,534,700	384,310,560,900
R2040 On 31/01/2040 Spot Bond			10.08500	90.62258	10.08500	90.54913			609,313,875,000,000.00	159,575,000,000	260,650,000,000
Total R2040 SPOT									9,313,875,000,000.00	159,575,000,000	260,650,000,000
Total For R2040									9,313,875,000,000.00	159,575,000,000	260,650,000,000
R2044 On 31/01/2044 Spot Bond			10.00500	88.62728	10.11500	87.64146			570,923,865,523,000.00	256,963,904,600	487,540,295,000
Total R2044 SPOT									0,923,865,523,000.00	256,963,904,600	487,540,295,000
Total For R2044									0,923,865,523,000.00	256,963,904,600	487,540,295,000
R2048 On 28/02/2048 Spot Bond			9.99000	92.18765	10.10000	91.18174			399,293,744,560,000.00	240,169,544,000	942,485,394,000
Total R2048 SPOT									9,293,744,560,000.00	240,169,544,000	942,485,394,000
Total For R2048									9,293,744,560,000.00	240,169,544,000	942,485,394,000
R207 On 15/01/2020 Spot Bond			8.67500	95.96058	8.79000	95.52935			460,846,310,617,500.00	629,492,370,100	957,410,458,400
Total R207 SPOT									0,846,310,617,500.00	629,492,370,100	957,410,458,400
Total For R207									0,846,310,617,500.00	629,492,370,100	957,410,458,400
R208 On 31/03/2021 Spot Bond			8.85000	94.02941	8.96500	93.52227			130,747,319,650,000.00	240,762,409,000	540,773,136,600
Total R208 SPOT									0,747,319,650,000.00	240,762,409,000	540,773,136,600
Total For R208									0,747,319,650,000.00	240,762,409,000	540,773,136,600
R209 On 31/03/2036 Spot Bond			9.77500	71.56571	9.88000	70.82228			546,206,700,987,500.00	465,085,084,500	1,188,874,391,300
Total R209 SPOT									6,206,700,987,500.00	465,085,084,500	1,188,874,391,300
Total For R209									6,206,700,987,500.00	465,085,084,500	1,188,874,391,300
R210 On 31/03/2028 Spot Bond			1.89500	179.44960	1.87000	179.87144			259,345,910,000,000.00	136,858,000,000	94,865,200,000
Total R210 SPOT									9,345,910,000,000.00	136,858,000,000	94,865,200,000
Total For R210									9,345,910,000,000.00	136,858,000,000	94,865,200,000
R211 On 31/01/2017 Spot Bond			1.60000	134.86947	1.65000	134.77554			562,933,760,000.00	351,833,600	27,114,588,800
Total R211 SPOT									562,933,760,000.00	351,833,600	27,114,588,800
Total For R211									562,933,760,000.00	351,833,600	27,114,588,800
R212 On 31/01/2022 Spot Bond			1.85000	140.19315	1.85000	140.15942			66,721,175,000,000.00	36,065,500,000	222,724,300,000
Total R212 SPOT									6,721,175,000,000.00	36,065,500,000	222,724,300,000
Total For R212									6,721,175,000,000.00	36,065,500,000	222,724,300,000
R213 On 28/02/2031 Spot Bond			9.65000	82.43931	9.76500	81.61529			793,740,558,140,000.00	496,760,679,600	876,937,632,600
Total R213 SPOT									3,740,558,140,000.00	496,760,679,600	376,937,632,600
Total For R213									3,740,558,140,000.00	496,760,679,600	376,937,632,600

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			9.88500	71.82600	9.99500	71.02859			629,741,666,889,000.00	367,196,931,400	1,031,949,971,300
Total R214 SPOT												29,741,666,889,000.00	367,196,931,400	1,031,949,971,300
Total For R214												29,741,666,889,000.00	367,196,931,400	1,031,949,971,300
R229C	On	15/03/2016	Spot Bond			7.46500	99.41039	7.46500	99.34979			0.00	0	0
Total R229C SPOT												0.00	0	0
Total For R229C												0.00	0	0
R230C	On	15/09/2016	Spot Bond			7.47500	95.83519	7.47500	95.77724			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			7.46500	97.46835	7.46500	97.41009			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			7.52500	93.93505	7.52500	93.87820			0.00	0	0
Total R330C SPOT												0.00	0	0
Total For R330C												0.00	0	0
R331C	On	21/06/2017	Spot Bond			8.11000	89.84497	8.11000	89.78645			0.00	0	0
Total R331C SPOT												0.00	0	0
Total For R331C												0.00	0	0
R332C	On	21/12/2017	Spot Bond			8.16000	86.26715	8.16000	86.21061			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			8.57000	82.12339	8.57000	82.06692			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			8.55000	78.79200	8.55000	78.73795			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			8.53000	75.61027	8.53000	75.55851			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			8.52000	72.54416	8.52000	72.49456			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			8.75000	68.91636	8.75000	68.86800			0.00	0	0
Total R337C SPOT												0.00	0	0
Total For R337C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C On 21/12/2020 Spot Bond			8.73000	66.08901	8.73000	66.04273			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			8.88500	62.82418	8.88500	62.77943			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			8.85500	60.25304	8.85500	60.21027			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			8.82500	57.80375	8.82500	57.76285			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			8.79500	55.46998	8.79500	55.43086			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			8.75500	53.28323	8.75500	53.24582			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			8.71500	51.20234	8.71500	51.16655			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.26000	46.97418	9.26000	46.93934			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.22000	45.04763	9.22000	45.01436			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.18000	43.21665	9.18000	43.18487			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			9.14000	41.47598	9.14000	41.44560			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			9.10000	39.82067	9.10000	39.79164			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C On 21/12/2026 Spot Bond			9.06000	38.24609	9.06000	38.21832			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			9.02000	36.74786	9.02000	36.72129			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			8.98000	35.32186	8.98000	35.29644			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.34209			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.45805			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.28015			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	101.58562			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	38.96395	100.00000	38.67520			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	34.58428	100.00000	34.33080			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	45.14699	100.00000	44.81609			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	65.04856	100.00000	64.57180			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	23.46387	100.00000	23.29189			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF01 On 04/09/2017 Spot Bond			100.00000	28.91759	100.00000	28.67913			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.57898	100.00000	9.49314			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	20.87414	100.00000	20.70201			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	15.97300	100.00000	15.84129			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	11.11528	100.00000	11.02362			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.39061			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.14261			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.06589			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	101.78095			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.03098			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.61019			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.27701			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.73535			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	101.55278			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	101.45250			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.77033			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.45760			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	99.77494			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	101.71631			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.09009			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	24.04020	100.00000	23.86401			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	15.29667	100.00000	15.18455			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	11.75274	100.00000	11.66660			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	10.39697	100.00000	10.32077			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.52230				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.16818				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	101.57401				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	100.63951				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	101.79472				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.49888				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	100.73850				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	93.06281				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	97.09838				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	96.77452				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	101.42936				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.82626				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	101.95075	12.35000	101.85010				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	15.74354	100.00000	15.62687				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.93864				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	10.39685	100.00000	10.31980				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	56.33818	100.00000	55.92526				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.25266	100.00000	15.19697				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	66.60277	100.00000	66.11990				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond			100.00000		0.00000	103.74199				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.77568				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			10.28500	101.91720	10.28500	101.83345				0.00	0	7,000,000
Total RW21 SPOT										0.00	0	7,000,000
Total For RW21										0.00	0	7,000,000
RW23 On 10/12/2023 Spot Bond			10.73000	95.36473	10.73000	95.28307				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			11.11500	95.97268	11.11500	95.88762			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	101.44338			0.00	0	0
Total RWC01 SPOT									0.00	0	0
Total For RWC01									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	100.91944			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			8.84500	103.88134	8.84500	103.80726		17,690,000,000,000.00	2,000,000,000	1,000,000,000	
Total SBK12 SPOT								17,690,000,000,000.00	2,000,000,000	1,000,000,000	
Total For SBK12								17,690,000,000,000.00	2,000,000,000	1,000,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.42206		0.00	120,000,000	60,000,000	
Total SBK13 SPOT								0.00	120,000,000	60,000,000	
Total For SBK13								0.00	120,000,000	60,000,000	
SBK14 On 01/12/2017 Spot Bond			10.23500	101.05636	10.23500	100.97371		17,123,155,000,000.00	1,673,000,000	1,673,000,000	
Total SBK14 SPOT								17,123,155,000,000.00	1,673,000,000	1,673,000,000	
Total For SBK14								17,123,155,000,000.00	1,673,000,000	1,673,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.82026		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	100.82662		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	99.27208		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	98.20474		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	100.37964		0.00	0	0	
Total SBK19 SPOT								0.00	0	0	
Total For SBK19								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.19108			0.00	1,950,000,000	780,000,000
Total SBK20 SPOT									0.00	1,950,000,000	780,000,000
Total For SBK20									0.00	1,950,000,000	780,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.03133			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.18626			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			12.78000	97.30207	12.78000	97.20276			0.00	0	1,930,000,000
Total SBK23 SPOT									0.00	0	1,930,000,000
Total For SBK23									0.00	0	1,930,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.61662			0.00	400,000,000	200,000,000
Total SBK24 SPOT									0.00	400,000,000	200,000,000
Total For SBK24									0.00	400,000,000	200,000,000
SBK9 On 10/04/2018 Spot Bond			10.06500	99.76707	10.06500	99.68680		1,207,800,000,000.00		120,000,000	2,587,500,000
Total SBK9 SPOT								1,207,800,000,000.00		120,000,000	2,587,500,000
Total For SBK9								1,207,800,000,000.00		120,000,000	2,587,500,000
SBN33 On 15/09/2017 Spot Bond			9.53500	101.61080	9.53500	101.53282			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.67830			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	100.86327			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			8.80500	103.69337	8.80500	103.61975			0.00	0	1,630,300
Total SBS13 SPOT									0.00	0	1,630,300
Total For SBS13									0.00	0	1,630,300
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.51011			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	101.59387			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.97435				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			10.76500	99.14036	10.76500	99.05519				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			11.22000	95.48500	11.22000	95.39913				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	99.92839				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.20305				0.00	40,910,000,000	17,310,000,000
Total SBS23 SPOT										0.00	40,910,000,000	17,310,000,000
Total For SBS23										0.00	40,910,000,000	17,310,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.49530				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			9.50000	100.26021	9.50000	100.18355				0.00	0	1,780,222,800
Total SBS25 SPOT										0.00	0	1,780,222,800
Total For SBS25										0.00	0	1,780,222,800
SBS26 On 28/02/2017 Spot Bond			100.00000	43.18931	100.00000	42.90473				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			10.67000	97.00524	10.67000	96.92307				0.00	0	978,000,000
Total SBS27 SPOT										0.00	0	978,000,000
Total For SBS27										0.00	0	978,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.08394				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			9.71500	98.66748	9.71500	98.59079				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.23000	83.61866	11.23000	83.54340				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.60884			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.97000	94.12950	10.97000	94.04714			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	101.09230			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.12113			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.12000	98.56158	11.12000	98.47372			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	100.53366			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	100.24443			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			10.67000	91.85240	10.67000	91.77374			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.31000	88.11533	11.31000	88.03547			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			12.01500	85.02332	12.01500	84.94159			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			10.73500	93.13475	10.73500	93.05452		214,700,000,000.00		20,000,000	710,500,000
Total SBS4 SPOT								214,700,000,000.00		20,000,000	710,500,000
Total For SBS4								214,700,000,000.00		20,000,000	710,500,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.99989			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			10.82000	98.62482	10.82000	98.53922			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			11.40000	98.33797	11.40000	98.24815			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			11.57000	98.03465	11.57000	97.94381			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond			100.00000	1.44115	100.00000	100.00000			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			100.00000	0.34255	100.00000	100.00000			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	0.24179	100.00000	100.00000			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			8.04500	102.47996	8.04500	102.41431			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.46000	122.52616	2.46000	277.81963			0.00	0	220,000,000
Total SBSI11 SPOT									0.00	0	220,000,000
Total For SBSI11									0.00	0	220,000,000
SBSI12 On 31/01/2017 Spot Bond			2.28000	132.73300	2.28000	133.97002			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	32.92818	100.00000	32.68684			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.53624			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	59.60690	100.00000	59.17002			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				173.16979	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			2.92000	118.74460	2.92000	133.15921			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.38746	6.50000	102.33379			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.14122			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.06418			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.63500	100.01757	9.63500	99.94046			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.67799			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.71427			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.08218				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	63.38208	100.00000	62.92256				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.32484				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.60580				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	89.43489	100.00000	88.78049				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	63.24526	100.00000	62.78171				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	66.82817	100.00000	66.33293				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			9.73500	104.99999	9.73500	104.91776				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.51732				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.87726				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	100.98969				0.00	400,000,000	100,000,000
Total SHS23 SPOT										0.00	400,000,000	100,000,000
Total For SHS23										0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.02617				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			10.86500	97.73833	10.86500	97.65361				0.00	0	161,500,000
Total SHS25 SPOT										0.00	0	161,500,000
Total For SHS25										0.00	0	161,500,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.00076				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.57272				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.60105				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	19.24984	100.00000	19.10874				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			8.89500	100.36835	8.89500	100.28547				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			10.36500	96.41382	10.36500	96.33442				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.53500	101.61080	9.53500	101.53282				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
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.74551				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	102.03923				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	101.71236				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.75666			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	100.03229			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.83500	101.52209	8.83500	101.45074			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.53372			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.42327			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			10.64000	94.15828	10.64000	94.07830			0.00	0	1,285,100,000
Total SSA06 SPOT									0.00	0	1,285,100,000
Total For SSA06									0.00	0	1,285,100,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.69113			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.07477			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.36500			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.53500	87.83383	10.53500	87.75995			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.53500	87.83383	10.53500	87.75995			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.21000	91.24546	10.21000	91.17061			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN001 On 18/06/2017 Spot Bond				100.00000	0.00000	101.28108				0.00	320,000,000	160,000,000
Total SSN008 SPOT										0.00	320,000,000	160,000,000
Total For SSN008										0.00	320,000,000	160,000,000
SSN001 On 15/09/2017 Spot Bond			9.01500	102.35210	9.01500	102.27775				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			2.79000	112.47732	2.79000	112.87046				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.87500	96.64692	9.87500	96.57058				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	103.86820	8.50000	101.79874				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			11.34000	96.40754	11.34000	96.32042				0.00	0	170,000,000
Total SSN017 SPOT										0.00	0	170,000,000
Total For SSN017										0.00	0	170,000,000
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	101.49188				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			11.63500	70.67963	11.63500	70.61341				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	100.45430				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.48248				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.05610				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	100.54101				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	101.18409				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN030 On 24/05/2017 Spot Bond				100.00000	0.00000	101.78729				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN031 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN033 On 17/03/2020 Spot Bond				100.00000	0.00000	101.29234				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN034 On 02/06/2020 Spot Bond				100.00000	0.00000	101.66659				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN035 On 17/11/2020 Spot Bond				100.00000	0.00000	99.88329				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN036 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
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	101.51353				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1270 On 16/02/2016 Spot Bond				100.00000	0.00000	99.92682				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	99.92681				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	99.92519				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	99.54963				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1275 On 10/03/2016 Spot Bond				100.00000	0.00000	99.49261				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				100.00000	0.00000	99.36913				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1279 On 15/02/2016 Spot Bond				100.00000	0.00000	99.94339				0.00	0	0
Total SY1279 SPOT										0.00	0	0
Total For SY1279										0.00	0	0
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	99.67913				0.00	0	0
Total SY1281 SPOT										0.00	0	0
Total For SY1281										0.00	0	0
SY1282 On 23/03/2016 Spot Bond				100.00000	0.00000	99.20534				0.00	0	0
Total SY1282 SPOT										0.00	0	0
Total For SY1282										0.00	0	0
SY1283 On 04/05/2016 Spot Bond				100.00000	0.00000	98.34968				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY1284 On 22/03/2016 Spot Bond			100.00000	91.02244	100.00000	100.00000				0.00	0	0
Total SY1284 SPOT										0.00	0	0
Total For SY1284										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.97000	97.45860	9.97000	97.38091				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	101.74559				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	101.82312				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			10.44000	89.10107	10.44000	100.21819				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	98.11828	100.00000	97.33333				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.45813				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.21762				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	101.34103				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.06277				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.55702				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	100.23903				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	100.76768				0.00	400,000,000	100,000,000
Total TFS135 SPOT										0.00	400,000,000	100,000,000
Total For TFS135										0.00	400,000,000	100,000,000
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.78664				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	99.91379				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			8.19500	100.64414	8.19500	100.57880				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	100.50087				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.51439				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	100.59257	7.83000	100.52891				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	100.49343				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	100.51034				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	90.18843	7.39000	100.49964				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	100.47515				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	100.49180				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	90.47371	7.16000	100.48433				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	100.52440				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	100.52174				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	100.58545				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	100.59677				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.83551				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	100.80607				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	100.47449				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	100.49579				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.65946	8.73000	100.58860				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.27448				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	100.49180				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			10.03500	83.84797	10.03500	96.67758				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.14068				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	100.51033				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	100.52573				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	100.51841				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	100.53466				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.58412				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	100.60148				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	100.57787				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.78970				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	100.79232				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	100.80326				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	101.71176				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	101.76699				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			10.39000	97.76864	10.39000	100.83004				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	101.73385				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	101.81117				0.00	750,000,000	300,000,000
Total TH12A5 SPOT										0.00	750,000,000	300,000,000
Total For TH12A5										0.00	750,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			10.30000	99.04323	10.30000	98.96218				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	101.73451				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	101.82312				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			10.41000	83.26752	10.41000	97.88096				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.91056				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	101.91056				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.92279				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.92279				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.08719				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.08719				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.09996				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.09774				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.80396				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	102.80396				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	102.98388				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	102.80607				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.68303				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	101.73164				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	101.81117				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			10.54000	97.83666	10.54000	100.11410				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	101.46002				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	101.50203				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	101.57840				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			10.43000	98.50051	10.43000	101.40989				0.00	0	267,500,000
Total TH13A8 SPOT										0.00	0	267,500,000
Total For TH13A8										0.00	0	267,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.91056				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.65665				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.06512				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.80357				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.80799				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.41729				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.51101				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.18385	101.06155	6.13809				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 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
THE8A3 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	0.00000	100.57940			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	86.95252	100.00000	86.34588			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	100.65425			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	100.50087			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.50763			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	100.51101			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	100.49681			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.50763			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	100.54480			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	100.54480			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	100.54480			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.59880			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	100.61228			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	100.59542			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.86432			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	100.88106			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	100.87436			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			10.61000	85.41247	10.61000	85.30491			0.00	0	11,000,000,000
Total TL20 SPOT									0.00	0	11,000,000,000
Total For TL20									0.00	0	11,000,000,000
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800			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			9.06500	102.63014	9.06500	102.55518		145,995,993,087,000.00	16,105,459,800	43,058,996,200	
Total TN17 SPOT								15,995,993,087,000.00	16,105,459,800	43,058,996,200	
Total For TN17								15,995,993,087,000.00	16,105,459,800	43,058,996,200	
TN20 On 17/09/2020 Spot Bond			10.50500	104.31885	10.50500	104.23085		10,713,140,817,500.00	1,019,813,500	34,939,174,550	
Total TN20 SPOT								10,713,140,817,500.00	1,019,813,500	34,939,174,550	
Total For TN20								10,713,140,817,500.00	1,019,813,500	34,939,174,550	
TN20U On 14/04/2020 Spot Bond			100.00000	2.43561	100.00000	2.41776		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			11.07500	101.55777	11.07500	101.46759		0.00	0	29,430,000,000	
Total TN23 SPOT								0.00	0	29,430,000,000	
Total For TN23								0.00	0	29,430,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			11.32000	89.46349	11.32000	89.38323			0.00	0	30,000,000,000
Total TN25 SPOT									0.00	0	30,000,000,000
Total For TN25									0.00	0	30,000,000,000
TN27 On 14/11/2027 Spot Bond			11.30000	86.84506	11.30000	86.76642		4,520,000,000,000.00		400,000,000	6,902,315,800
Total TN27 SPOT								4,520,000,000,000.00		400,000,000	6,902,315,800
Total For TN27								4,520,000,000,000.00		400,000,000	6,902,315,800
TN30 On 09/10/2030 Spot Bond			11.82000	94.57878	11.82000	94.48980			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			12.04500	93.60659	12.04500	93.51688			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.40594			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.60608			0.00	4,168,700	14,168,700
Total TNF18 SPOT									0.00	4,168,700	14,168,700
Total For TNF18									0.00	4,168,700	14,168,700
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.91801			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	99.93350			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	99.91025			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.93342				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	99.93181				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	99.92540				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.03100	10.00000	105.94800				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	100.83328				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	100.79467				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.65974				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.51619				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	101.57914				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			10.46500	98.43634	10.46500	98.35363				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.61544	10.00000	100.35630				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	99.62500	9.75000	100.34741				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	9.63520	100.00000	10.34899			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.88698			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	101.98817			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			10.69000	97.86577	10.69000	98.27927			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	102.14861			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.46912			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	103.20697			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.24499			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	101.31795			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	8.94730	100.00000	8.88172			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	9.53046	100.00000	9.46061			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	101.35846			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.88035	100.00000	9.80794				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	101.36656				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.17193	100.00000	10.09738				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	101.59308				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.72919	100.00000	13.62857				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.09274				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.63635	100.00000	17.50709				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.88450	100.00000	14.77419				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.49576	100.00000	1.48467				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	99.88828				0.00	2,000,000,000	0
Total TSP184 SPOT										0.00	2,000,000,000	0
Total For TSP184										0.00	2,000,000,000	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	99.62302				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	99.34613				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	99.07690				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	98.28408				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	97.99817				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	97.70299				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	96.36756				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	95.74783				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	95.29646				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	94.99603				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	94.20376				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	93.85765				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	96.37317				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	92.15069				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	17.32048	100.00000	17.19491				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	99.89554				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.07119				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.54350				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	101.81421				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.16501				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	101.54055				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.40742				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.49759				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.40904				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	101.22161				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 08/06/2016 Spot Bond				100.00000	0.00000	101.11672				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.00000	0.00000	101.08011				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.00000	0.00000	100.62098				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 12/02/2016 Spot Bond				100.00000	0.00000	100.56573				0.00	0	0
Total TWC143 SPOT										0.00	0	0
Total For TWC143										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	85.28037	100.00000	84.68677				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 22/02/2016 Spot Bond				100.00000	0.00000	100.39601				0.00	0	0
Total TWC145 SPOT										0.00	0	0
Total For TWC145										0.00	0	0
TWC14 On 08/03/2016 Spot Bond				100.00000	0.00000	100.19726				0.00	0	0
Total TWC146 SPOT										0.00	0	0
Total For TWC146										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	100.20364				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	100.18878				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC14 On 04/03/2016 Spot Bond				100.00000	0.00000	100.13808				0.00	0	0
Total TWC149 SPOT										0.00	0	0
Total For TWC149										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.55096				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.59897				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.42932				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
TWCM24 On 18/04/2016 Spot Bond				100.00000	0.00000	100.55294				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.36500	106.15940	10.36500	106.07103				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR042 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.60369	100.00000	8.55213				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	7.81012	100.00000	7.75288				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.13248	100.00000	8.07287				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	8.39650	100.00000	8.32985				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	8.40790	100.00000	8.35752				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	7.72168	100.00000	7.66509				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	7.92740	100.00000	7.86930				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.17690	100.00000	8.11199				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.93139			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	103.24647			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.73964			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	102.74300			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.21121			0.00	0	0
Total VKC14 SPOT									0.00	0	0
Total For VKC14									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.09233			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	100.09252			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.03094			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.99356			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.09110			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	101.45708			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01U On 20/01/2023 Spot Bond			100.00000	8.08543	100.00000	8.03697			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA02L On 20/04/2023 Spot Bond			100.00000	7.48129	100.00000	7.42646				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.23835	100.00000	9.17064				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	4.74207	100.00000	4.70443				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	7.88964	100.00000	7.84237				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	7.39285	100.00000	7.33867				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.44364	100.00000	9.37442				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.52247	100.00000	4.48657				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	0.00057	100.00000	0.00057				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			8.03500	103.84958	8.03500	103.78259				0.00	0	9,100,137,600
Total WS04 SPOT										0.00	0	9,100,137,600
Total For WS04										0.00	0	9,100,137,600
WS05 On 01/08/2018 Spot Bond			2.19000	238.10478	2.19000	238.04088				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			8.60500	102.40034	8.60500	102.32925				0.00	0	5,800,000,000
Total WSP2 SPOT										0.00	0	5,800,000,000
Total For WSP2										0.00	0	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			9.12000	101.59471	9.12000	101.52006				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest	
WSP4 On 28/05/2020 Spot Bond			9.41500	100.49239	9.41500	100.41621				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			9.66000	99.24562	9.66000	99.16848				0.00	0	800,000,000	
Total WSP5 SPOT										0.00	0	800,000,000	
Total For WSP5										0.00	0	800,000,000	
Z083 On 30/09/2019 Spot Bond			8.51000	73.95145	8.51000	73.90067				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	66.10080	100.00000	65.72529				0.00	0	0	
Total ZA029 SPOT										0.00	0	0	
Total For ZA029										0.00	0	0	
Total for SPOT													
Total for SPOT :										80,453,931,544,600,000.00	8,217,260,871,400	550,435,881,450	
Total Futures											80453931941626300.00	217,260,876,542	550,436,522,640
Total Options										0.00	0	58,433	
Grand Total:										80,453,931,941,626,300.00	217,260,876,542	550,436,581,073	