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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 04/08/2016 Bond Future			131.36803	131.36803	131.32454	131.32454			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.20232	132.20232	132.16000	132.16000			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Call			4,454.54000	4.45454	4,498,030		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Call			4,444.54000	4.44454	4,488,030		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Call			4,464.54000	4.46454	4,508,030		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			0.00000	0.00000	52,320		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			0.00000	0.00000	42,320		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			0.00000	0.00000	32,320		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future			10.46897	77.59102	10.37113	78.22863			0.00	0	8,776
ES33	On	04/08/2016	Bond Future			10.55144	79.06640	10.45020	79.71716			0.00	0	0
ES33	On	03/11/2016	Bond Future			10.63269	76.77768	10.52809	77.44111			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.70752	78.33574	10.60000	10.60000			0.00	0	0
Total ES33 Future												0.00	0	8,776
ES33	On	05/05/2016	Bond Future	10.01	Put			2,424.65000	2.42465	3,062,260		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			2,562.29000	2.56229	3,199,900		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			2,493.42000	2.49342	3,131,030		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			1,378.36000	1.37836	2,029,120		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			1,311.94000	1.31194	1,962,700		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			1,245.61000	1.24561	1,896,370		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			4,754.56000	4.75456	4,091,130		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			4,638.65000	4.63865	3,975,220		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			4,696.64000	4.69664	4,033,210		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	673,340		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Put			0.00000	0.00000	610,330		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	736,430		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			10.64901	81.52511	10.56124	82.17253			352,188,475.20	4,320	7,250
ES42	On	04/08/2016	Bond Future			10.73205	83.07533	10.64124	83.73613			358,885,425.60	4,320	4,500
ES42	On	03/11/2016	Bond Future			10.81297	80.39304	10.72000	10.72000			0.00	0	0
Total ES42 Future												711,073,900.80	8,640	11,750
Total For ES42												711,073,900.80	8,640	11,750
I2025	On	05/05/2016	Bond Future			125.69924	125.69924	125.66137	125.66137			133,366,893.64	1,061	4,532
I2025	On	04/08/2016	Bond Future			126.83240	126.83240	126.79523	126.79523			134,569,176.40	1,061	1,061
I2025	On	03/11/2016	Bond Future			129.25493	129.25493	129.22000	129.22000			0.00	0	0
Total I2025 Future												267,936,070.04	2,122	5,593

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			328.63000	0.32863	290,760		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			338.63000	0.33863	300,760		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			348.63000	0.34863	310,760		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			2,925.23000	2.92523	2,962,400		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			2,945.23000	2.94523	2,982,400		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			2,935.23000	2.93523	2,972,400		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	24,930		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			0.00000	0.00000	44,930		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			0.00000	0.00000	34,930		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												267,936,070.04	2,122	5,593
I2033	On	05/05/2016	Bond Future			106.14338	106.14338	106.11097	106.11097			0.00	0	1,032
I2033	On	04/08/2016	Bond Future			108.17074	108.17074	108.13883	108.13883			0.00	0	2,313
I2033	On	03/11/2016	Bond Future			109.20727	109.20727	109.17000	109.17000			0.00	0	0
Total I2033 Future												0.00	0	3,345
I2033	On	05/05/2016	Bond Future	102.39	Call			3,720.97000	3.72097	3,753,380		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,710.97000	3.71097	3,743,380		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,700.97000	3.70097	3,733,380		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			3,138.83000	3.13883	3,170,740		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			3,128.83000	3.12883	3,160,740		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Call			3,148.83000	3.14883	3,180,740		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	37,270		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	27,270		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	47,270		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	3,345
I2038	On	05/05/2016	Bond Future			133.15549	133.15549	132.65415	132.65415			100,532,394.95	755	15,432
I2038	On	04/08/2016	Bond Future			134.27275	134.27275	133.76332	133.76332			101,375,926.25	755	2,714
I2038	On	03/11/2016	Bond Future			136.83747	136.83747	136.32000	136.32000			0.00	0	0
Total I2038 Future												201,908,321.20	1,510	18,146
I2038	On	05/05/2016	Bond Future	130.99	Call			1,664.15000	1.66415	2,165,490		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			1,654.15000	1.65415	2,155,490		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			1,644.15000	1.64415	2,145,490		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			4,453.32000	4.45332	4,962,750		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			4,443.32000	4.44332	4,952,750		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			4,463.32000	4.46332	4,972,750		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	517,470		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	507,470		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	527,470		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												201,908,321.20	1,510	18,146
I2046	On	05/05/2016	Bond Future			134.07216	134.07216	133.44834	133.44834			0.00	0	12,687
I2046	On	04/08/2016	Bond Future			136.63268	136.63268	135.99866	135.99866			0.00	0	3,590
I2046	On	03/11/2016	Bond Future			137.72642	137.72642	137.08000	137.08000			0.00	0	0
Total I2046 Future												0.00	0	16,277
I2046	On	05/05/2016	Bond Future	129.99	Call			3,458.34000	3.45834	4,082,160		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			3,448.34000	3.44834	4,072,160		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			3,438.34000	3.43834	4,062,160		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			6,998.66000	6.99866	7,632,680		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.01	Call			6,988.66000	6.98866	7,622,680		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			6,978.66000	6.97866	7,612,680		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	656,420		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	646,420		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	636,420		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	16,277
I2050	On	05/05/2016	Bond Future			145.91706	145.91706	145.52098	145.52098			0.00	0	14,861
I2050	On	04/08/2016	Bond Future			147.12650	147.12650	146.72456	146.72456			0.00	0	6,610
I2050	On	03/11/2016	Bond Future			149.93693	149.93693	149.53000	149.53000			0.00	0	0
Total I2050 Future												0.00	0	21,471
I2050	On	05/05/2016	Bond Future	137.99	Call			7,530.98000	7.53098	7,927,060		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			7,520.98000	7.52098	7,917,060		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			7,510.98000	7.51098	7,907,060		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			7,604.56000	7.60456	8,006,500		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			7,594.56000	7.59456	7,996,500		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			7,584.56000	7.58456	7,986,500		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	396,930		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	416,930		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	406,930		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,471
R186	On	05/05/2016	Bond Future			8.94944	114.50986	8.87070	115.08203		10.05	92,065,927.44	804	66,469
R186	On	04/08/2016	Bond Future			9.00027	111.38318	8.91819	111.96770		10.87	0.00	0	2,672
R186	On	03/11/2016	Bond Future			9.04600	113.50201	8.96000	8.96000			0.00	0	0
Total R186 Future												92,065,927.44	804	69,141

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	7.56	Call			0.01000	0.00001	0,000	9.72	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			10,144.16000	10.14416	10,716,320	9.72	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,015.83000	4.01583	4,558,430	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			895.11000	0.89511	611,990	10.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,046.20000	1.04620	1,335,250	10.00	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			7,106.78000	7.10678	6,535,380	10.57	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			1.44000	0.00144	2,210	10.57	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			56.34000	0.05634	24,770	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,943.42000	3.94342	4,484,020	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			589.93000	0.58993	376,730	9.97	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			1,474.87000	1.47487	1,833,840	9.97	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			7,570.88000	7.57088	6,999,110	10.62	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			0.76000	0.00076	1,160	10.62	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,879.78000	2.87978	2,375,730	10.19	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			48.50000	0.04850	20,840	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,088.54000	4.08854	4,633,050	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			52.30000	0.05230	22,730	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			160.19000	0.16019	228,310	10.19	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			6,907.15000	6.90715	6,335,990	10.56	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			1.88000	0.00188	2,890	10.56	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Put			4,443.05000	4.44305	4,795,790	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,635.91000	1.63591	1,799,760	10.87	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.60	Call			5,669.81000	5.66981	5,182,580	11.07	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			939.48000	0.93948	1,036,770	11.07	0.00	0	5,635
R186	On	04/08/2016	Bond Future	8.49	Call			1,374.90000	1.37490	1,145,720	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,493.52000	4.49352	4,848,860	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,398.61000	1.39861	1,166,830	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			7,843.22000	7.84322	7,306,440	11.30	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			465.82000	0.46582	513,560	11.30	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.51	Call			1,422.60000	1.42260	1,188,220	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,392.92000	4.39292	4,743,060	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			3,973.21000	3.97321	3,552,540	10.87	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			0.00000	0.00000	670,520		0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			0.00000	0.00000	600,410		0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			0.00000	0.00000	530,370		0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	30,925
Total For R186												92,065,927.44	804	100,066

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2016			298.85574	298.85574	298.67291	298.67291			256,418,224.92	858	1,246
R197	On	04/08/2016			298.06723	298.06723	297.88436	297.88436			255,741,683.34	858	858
R197	On	03/11/2016			303.76045	303.76045	303.57000	303.57000			0.00	0	0
Total R197 Future											512,159,908.26	1,716	2,104
R197	On	05/05/2016	299.99	Put			1,317.09000	1.31709	1,134,260		0.00	0	0
R197	On	05/05/2016	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	300.00	Put			1,327.09000	1.32709	1,144,260		0.00	0	0
R197	On	05/05/2016	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	300.01	Put			1,337.09000	1.33709	1,154,260		0.00	0	0
R197	On	05/05/2016	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	293.96	Call			3,924.36000	3.92436	4,107,230		0.00	0	0
R197	On	04/08/2016	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	293.97	Call			3,914.36000	3.91436	4,097,230		0.00	0	0
R197	On	04/08/2016	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	293.98	Call			3,904.36000	3.90436	4,087,230		0.00	0	0
R197	On	04/08/2016	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	303.56	Call			0.00000	0.00000	200,450		0.00	0	0
R197	On	03/11/2016	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	303.57	Call			0.00000	0.00000	190,450		0.00	0	0
R197	On	03/11/2016	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	303.58	Call			0.00000	0.00000	180,450		0.00	0	0
Total R197 Option											0.00	0	0
Total For R197											512,159,908.26	1,716	2,104
R202	On	05/05/2016			247.89432	247.89432	247.81824	247.81824		9.10	0.00	0	37,049
R202	On	04/08/2016			249.17812	249.17812	249.10369	249.10369		8.51	0.00	0	2,199
R202	On	03/11/2016			253.93752	253.93752	253.86000	253.86000			0.00	0	0
Total R202 Future											0.00	0	39,248
R202	On	05/05/2016	247.01	Call			2,399.85000	2.39985	2,381,850	9.53	0.00	0	0
R202	On	05/05/2016	247.01	Put			1,591.61000	1.59161	1,497,530	9.53	0.00	0	0
R202	On	05/05/2016	246.99	Call			2,411.09000	2.41109	2,393,260	9.53	0.00	0	0
R202	On	05/05/2016	246.99	Put			1,582.85000	1.58285	1,488,940	9.53	0.00	0	0
R202	On	05/05/2016	247.00	Call			2,405.47000	2.40547	2,387,550	9.53	0.00	0	0
R202	On	05/05/2016	247.00	Put			1,587.23000	1.58723	1,493,230	9.53	0.00	0	0
R202	On	04/08/2016	243.26	Call			8,221.44000	8.22144	8,253,820	8.91	0.00	0	0
R202	On	04/08/2016	243.26	Put			2,377.75000	2.37775	2,335,700	8.91	0.00	0	0
R202	On	04/08/2016	243.24	Call			8,235.05000	8.23505	8,267,490	8.91	0.00	0	0
R202	On	04/08/2016	243.24	Put			2,371.36000	2.37136	2,329,370	8.91	0.00	0	0
R202	On	04/08/2016	243.25	Call			8,228.24000	8.22824	8,260,660	8.91	0.00	0	0
R202	On	04/08/2016	243.25	Put			2,374.55000	2.37455	2,332,540	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	87,520		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	77,520		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	67,520		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	39,248
R2023	On	05/05/2016	Bond Future			8.78979	96.24641	8.72108	96.58222		7.85	0.00	0	5,718
R2023	On	04/08/2016	Bond Future			8.84267	98.07655	8.77026	98.41998		8.06	281,675,851.60	2,872	3,125
R2023	On	03/11/2016	Bond Future			8.89666	96.01077	8.82050	96.36111		8.13	0.00	0	0
R2023	On	02/02/2017	Bond Future			8.93623	97.95869	8.85000	8.85000			0.00	0	0
Total R2023 Future												281,675,851.60	2,872	8,843
R2023	On	05/05/2016	Bond Future	8.24	Call			46.57000	0.04657	21,400	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,439.82000	2.43982	2,750,460	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			50.07000	0.05007	23,290	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,392.82000	2.39282	2,701,850	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			53.78000	0.05378	25,290	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,346.06000	2.34606	2,653,380	7.65	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			728.82000	0.72882	614,270	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,291.61000	3.29161	3,520,490	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			742.09000	0.74209	626,600	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,255.76000	3.25576	3,483,700	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			756.08000	0.75608	638,930	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,220.66000	3.22066	3,446,940	7.87	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			831.76000	0.83176	895,140	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,932.94000	4.93294	4,647,150	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			852.22000	0.85222	916,770	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,966.19000	4.96619	4,679,920	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			841.83000	0.84183	905,900	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,999.73000	4.99973	4,712,770	8.42	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			0.00000	0.00000	339,570		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			0.00000	0.00000	428,900		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			0.00000	0.00000	384,220		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												281,675,851.60	2,872	8,843
R203	On	05/05/2016	Bond Future			7.85703	101.73209	7.80230	101.80120		1.57	176,403,444.06	1,734	50,950

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			7.90001	103.66657	7.83081	103.73833		1.29	179,757,832.38	1,734	2,862
R203	On	03/11/2016	Bond Future			7.93713	101.46650	7.84656	101.54000		1.09	0.00	0	0
R203	On	02/02/2017	Bond Future			7.84382	103.52528	7.71000	7.71000			0.00	0	0
Total R203 Future												356,161,276.44	3,468	53,812
R203	On	05/05/2016	Bond Future	7.24	Call			1.69000	0.00169	0,610	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			715.58000	0.71558	783,610	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			1.88000	0.00188	0,700	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			703.01000	0.70301	770,940	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			2.10000	0.00210	0,800	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			690.48000	0.69048	758,290	1.51	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			79.73000	0.07973	62,680	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			674.59000	0.67459	729,300	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			75.63000	0.07563	59,100	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			691.43000	0.69143	746,660	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			77.66000	0.07766	60,800	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			682.99000	0.68299	737,890	1.24	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			885.36000	0.88536	823,010	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			83.84000	0.08384	94,990	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			892.14000	0.89214	829,640	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			82.60000	0.08260	93,600	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			898.94000	0.89894	836,300	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			81.38000	0.08138	92,240	1.16	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			0.00000	0.00000	83,110		0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			0.00000	0.00000	77,330		0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			0.00000	0.00000	71,540		0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												356,161,276.44	3,468	53,812
R2030	On	05/05/2016	Bond Future			9.33999	91.92688	9.24636	92.59425			0.00	0	10,828
R2030	On	04/08/2016	Bond Future			9.39611	89.66666	9.29912	90.34794			1,603,777,880.76	17,886	17,926
R2030	On	03/11/2016	Bond Future			9.44392	91.37247	9.34000	9.34000			0.00	0	0
Total R2030 Future												1,603,777,880.76	17,886	28,754
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			1,863.30000	1.86330	2,530,670		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			1,789.61000	1.78961	2,456,980		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			1,716.01000	1.71601	2,383,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/08/2016	Bond Future	10.17	Call			5,866.14000	5.86614	5,184,860		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	790,410		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	720,640		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	650,940		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,603,777,880.76	17,886	28,754
R2032	On	05/05/2016	Bond Future			9.47971	90.89066	9.38104	91.63785		14.01	0.00	0	9,421
R2032	On	04/08/2016	Bond Future			9.53505	92.61894	9.43305	93.38158		14.59	0.00	0	136
R2032	On	03/11/2016	Bond Future			9.58692	90.22181	9.48165	90.99927		14.98	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.62901	92.05271	9.52000	9.52000			0.00	0	0
Total R2032 Future												0.00	0	9,557
R2032	On	05/05/2016	Bond Future	8.99	Call			174.08000	0.17408	79,900	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			3,226.19000	3.22619	3,879,200	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			184.56000	0.18456	85,630	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			3,156.77000	3.15677	3,805,030	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			195.54000	0.19554	91,690	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			3,087.95000	3.08795	3,731,290	13.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,563.02000	1.56302	1,281,140	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			4,987.80000	4.98780	5,468,560	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,588.41000	1.58841	1,303,400	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			4,933.82000	4.93382	5,411,450	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,614.07000	1.61407	1,325,930	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			4,880.22000	4.88022	5,354,720	14.29	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			7,432.67000	7.43267	6,865,330	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			1,773.39000	1.77339	1,983,510	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			7,481.23000	7.48123	6,912,150	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			1,754.42000	1.75442	1,962,800	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			7,530.11000	7.53011	6,959,070	15.40	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			1,735.84000	1.73584	1,942,260	15.40	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			0.00000	0.00000	722,650		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	869,660		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	796,110		0.00	0	0
Total R2032 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									0.00	0	9,557
R2035 On 05/05/2016 Bond Future			9.56926	95.69824	9.47555	96.47609			0.00	0	5,151
R2035 On 04/08/2016 Bond Future			9.62189	97.51799	9.52513	98.31189			0.00	0	190
R2035 On 03/11/2016 Bond Future			9.67418	94.87087	9.58000	9.58000			0.00	0	0
Total R2035 Future									0.00	0	5,341
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			6,890.33000	6.89033	6,112,480		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.36	Call			6,964.56000	6.96456	6,186,710		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			7,038.68000	7.03868	6,260,830		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			6,597.65000	6.59765	5,803,750		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			6,449.86000	6.44986	5,655,960		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			6,523.80000	6.52380	5,729,900		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Put			0.00000	0.00000	845,510		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Put			0.00000	0.00000	763,840		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.59	Put			0.00000	0.00000	682,280		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	5,341
R2037 On 05/05/2016 Bond Future			9.63498	92.20612	9.53638	93.01921		15.43	0.00	0	39,944
R2037 On 04/08/2016 Bond Future			9.69174	89.70070	9.58994	90.53052		16.85	793,761,494.30	8,849	9,070
R2037 On 03/11/2016 Bond Future			9.74075	91.40713	9.63594	92.25310		16.59	0.00	0	0
R2037 On 02/02/2017 Bond Future			9.78125	89.00503	9.67000	9.67000			0.00	0	0
Total R2037 Future									793,761,494.30	8,849	49,014
R2037 On 05/05/2016 Bond Future	9.67	Call			1,816.83000	1.81683	1,294,650	15.39	0.00	0	500
R2037 On 05/05/2016 Bond Future	9.67	Put			717.73000	0.71773	1,008,640	15.39	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			75.06000	0.07506	31,550	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			4,798.25000	4.79825	5,567,830	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			80.28000	0.08028	34,140	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			4,713.59000	4.71359	5,480,540	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			85.91000	0.08591	36,920	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			4,629.47000	4.62947	5,393,570	15.09	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			4,983.29000	4.98329	5,499,790	16.62	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			2,066.86000	2.06686	1,750,250	16.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.25	Put			4,927.61000	4.92761	5,440,820	16.62	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			2,097.77000	2.09777	1,778,040	16.63	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			4,872.35000	4.87235	5,382,440	16.63	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			2,036.24000	2.03624	1,722,920	16.62	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			7,858.68000	7.85868	7,226,750	16.89	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,188.76000	2.18876	2,402,800	16.89	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			7,756.47000	7.75647	7,128,400	16.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,233.42000	2.23342	2,451,320	16.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			7,807.41000	7.80741	7,177,520	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,210.87000	2.21087	2,426,950	16.88	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			0.00000	0.00000	809,370		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			0.00000	0.00000	970,610		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			0.00000	0.00000	889,930		0.00	0	0
Total R2037 Option												0.00	0	500
Total For R2037												793,761,494.30	8,849	49,514
R204	On	05/05/2016	Bond Future			8.22890	102.53883	8.17037	102.67382		3.07	595,853,141.13	5,811	22,259
R204	On	04/08/2016	Bond Future			8.29875	100.44740	8.23269	100.58627		3.07	583,699,841.40	5,811	6,499
R204	On	03/11/2016	Bond Future			8.36081	102.35817	8.28612	102.50004		2.73	0.00	0	0
R204	On	02/02/2017	Bond Future			8.38116	100.39237	8.29000	8.29000			0.00	0	0
Total R204 Future												1,179,552,982.53	11,622	28,758
R204	On	05/05/2016	Bond Future	7.74	Call			17.97000	0.01797	8,710	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,017.60000	1.01760	1,143,330	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			19.54000	0.01954	9,590	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			995.80000	0.99580	1,120,840	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			21.20000	0.02120	10,530	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			974.10000	0.97410	1,098,420	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			266.59000	0.26659	223,940	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,310.06000	1.31006	1,406,280	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			272.40000	0.27240	229,100	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,294.56000	1.29456	1,390,130	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			278.48000	0.27848	234,510	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,279.33000	1.27933	1,374,230	3.00	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,989.89000	1.98989	1,872,440	2.84	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			253.11000	0.25311	277,530	2.84	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,004.77000	2.00477	1,887,020	2.85	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			249.40000	0.24940	273,520	2.85	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,019.91000	2.01991	1,901,850	2.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2016	Bond Future	9.23	Put			245.96000	0.24596	269,770	2.85	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			0.00000	0.00000	171,280		0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			0.00000	0.00000	154,330		0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			0.00000	0.00000	137,390		0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,179,552,982.53	11,622	28,758
R2040	On	05/05/2016	Bond Future			9.70003	95.99205	9.60143	96.85937		16.08	12,958,926.75	135	1,677
R2040	On	04/08/2016	Bond Future			9.75719	93.30809	9.65543	94.19310		17.57	0.00	0	0
R2040	On	03/11/2016	Bond Future			9.80666	95.08324	9.70000	9.70000			0.00	0	0
Total R2040 Future												12,958,926.75	135	1,677
R2040	On	05/05/2016	Bond Future	9.50	Call			887.91000	0.88791	551,310	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			1,794.04000	1.79404	2,324,760	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			923.19000	0.92319	577,110	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			1,739.35000	1.73935	2,260,590	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			853.46000	0.85346	526,330	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			1,849.70000	1.84970	2,389,890	15.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			4,243.59000	4.24359	4,711,750	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,877.24000	2.87724	2,467,520	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			4,345.87000	4.34587	4,821,160	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,915.63000	2.91563	2,502,540	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			4,294.42000	4.29442	4,766,340	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,954.51000	2.95451	2,537,660	17.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			0.00000	0.00000	832,110		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			0.00000	0.00000	1,005,820		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			0.00000	0.00000	918,900		0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												12,958,926.75	135	1,677
R2044	On	05/05/2016	Bond Future			9.73482	92.98689	9.63619	93.85860		16.74	0.00	0	20,427
R2044	On	04/08/2016	Bond Future			9.79083	90.37105	9.68909	91.26056		18.31	0.00	0	100
R2044	On	03/11/2016	Bond Future			9.83933	92.09030	9.73468	92.99702		18.02	0.00	0	0
R2044	On	02/02/2017	Bond Future			9.87989	89.57684	9.77000	9.77000			0.00	0	0
Total R2044 Future												0.00	0	20,527
R2044	On	05/05/2016	Bond Future	9.00	Call			45.03000	0.04503	17,520	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			6,030.57000	6.03057	6,874,770	16.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/05/2016	Bond Future	9.01	Call			48.51000	0.04851	19,090	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			5,934.86000	5.93486	6,777,150	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			41.83000	0.04183	16,100	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			6,126.74000	6.12674	6,972,720	16.27	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			4,557.08000	4.55708	5,056,000	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,809.97000	2.80997	2,415,820	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			4,503.81000	4.50381	4,999,170	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,848.07000	2.84807	2,450,360	18.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			4,450.98000	4.45098	4,942,780	18.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,772.16000	2.77216	2,381,570	18.07	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			8,216.73000	8.21673	7,626,650	18.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,473.44000	2.47344	2,790,080	18.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			8,110.11000	8.11011	7,524,440	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,523.12000	2.52312	2,844,170	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			8,163.49000	8.16349	7,575,610	18.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,498.29000	2.49829	2,817,130	18.38	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			0.00000	0.00000	1,031,320		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			0.00000	0.00000	944,520		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			0.00000	0.00000	857,860		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,527
R2048	On	05/05/2016	Bond Future			9.73388	92.06208	9.63006	92.99852		17.30	0.00	0	62,509
R2048	On	04/08/2016	Bond Future			9.78462	93.81270	9.67766	94.76806		18.06	0.00	0	1,241
R2048	On	03/11/2016	Bond Future			9.83483	91.15855	9.72477	92.13246		18.64	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.87807	93.00824	9.77000	9.77000			0.00	0	0
Total R2048 Future												0.00	0	63,750
R2048	On	05/05/2016	Bond Future	8.99	Call			44.37000	0.04437	16,680	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			6,218.94000	6.21894	7,127,690	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			47.77000	0.04777	18,150	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			6,120.25000	6.12025	7,027,070	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			51.47000	0.05147	19,780	16.82	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			6,022.05000	6.02205	6,926,800	16.82	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			2,057.03000	2.05703	1,733,410	17.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			5,966.28000	5.96628	6,598,020	17.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,993.77000	1.99377	1,677,450	17.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			6,097.66000	6.09766	6,736,700	17.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			2,025.25000	2.02525	1,705,280	17.71	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 04/08/2016 Bond Future	9.25	Put			6,031.73000	6.03173	6,667,120	17.71	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			8,107.43000	8.10743	7,497,370	18.97	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			2,653.97000	2.65397	3,017,820	18.97	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			8,161.01000	8.16101	7,548,510	18.97	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			2,627.69000	2.62769	2,989,100	18.97	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			8,214.91000	8.21491	7,600,000	18.98	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			2,601.88000	2.60188	2,960,880	18.98	0.00	0	0
R2048 On 02/02/2017 Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 02/02/2017 Bond Future	9.76	Put			0.00000	0.00000	1,036,500		0.00	0	0
R2048 On 02/02/2017 Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 02/02/2017 Bond Future	9.77	Put			0.00000	0.00000	947,880		0.00	0	0
R2048 On 02/02/2017 Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 02/02/2017 Bond Future	9.78	Put			0.00000	0.00000	859,420		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	63,750
R207 On 05/05/2016 Bond Future			8.41815	98.66011	8.36998	98.80680		4.41	0.00	0	59,443
R207 On 04/08/2016 Bond Future			8.48577	96.89173	8.43308	97.04247		4.53	0.00	0	21
R207 On 02/02/2017 Bond Future			8.56756	97.09441	8.50410	97.25297		4.03	0.00	0	0
Total R207 Future									0.00	0	59,464
R207 On 05/05/2016 Bond Future	7.56	Call			0.74000	0.00074	0,230	4.23	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			2,508.61000	2.50861	2,654,790	4.23	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			12.57000	0.01257	6,280	4.28	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			1,644.61000	1.64461	1,785,010	4.28	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			13.73000	0.01373	6,940	4.29	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			1,614.66000	1.61466	1,754,560	4.29	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			14.98000	0.01498	7,660	4.29	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			1,584.82000	1.58482	1,724,190	4.29	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			459.52000	0.45952	402,200	4.44	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			1,680.43000	1.68043	1,773,850	4.44	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			441.62000	0.44162	385,770	4.44	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			1,720.71000	1.72071	1,815,600	4.44	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			450.51000	0.45051	393,920	4.44	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			1,700.51000	1.70051	1,794,660	4.44	0.00	0	0
R207 On 02/02/2017 Bond Future	9.23	Call			2,501.40000	2.50140	2,374,320	4.13	0.00	0	0
R207 On 02/02/2017 Bond Future	9.23	Put			706.73000	0.70673	738,210	4.13	0.00	0	0
R207 On 02/02/2017 Bond Future	9.24	Call			2,518.77000	2.51877	2,391,380	4.13	0.00	0	0
R207 On 02/02/2017 Bond Future	9.24	Put			699.67000	0.69967	730,840	4.13	0.00	0	0
R207 On 02/02/2017 Bond Future	8.91	Call			1,974.74000	1.97474	1,857,600	4.06	0.00	0	62
R207 On 02/02/2017 Bond Future	8.91	Put			966.10000	0.96610	1,007,520	4.06	0.00	0	0
R207 On 02/02/2017 Bond Future	9.22	Call			2,484.08000	2.48408	2,357,310	4.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	9.22	Put			713.85000	0.71385	745,640	4.12	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	59,569
R208	On	05/05/2016	Bond Future			8.55601	93.62954	8.50254	93.83076		5.97	468,147.70	5	46,428
R208	On	04/08/2016	Bond Future			8.61494	95.40993	8.55769	95.61618		6.01	0.00	0	243
R208	On	03/11/2016	Bond Future			8.66915	93.82201	8.60800	94.03255		5.89	0.00	0	0
R208	On	02/02/2017	Bond Future			8.70213	95.72565	8.64000	8.64000			0.00	0	0
Total R208 Future												468,147.70	5	46,671
R208	On	05/05/2016	Bond Future	8.00	Put			1,941.95000	1.94195	2,130,690	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			26.73000	0.02673	13,370	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,905.37000	1.90537	2,093,230	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			22.79000	0.02279	11,150	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,978.68000	1.97868	2,168,260	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			24.69000	0.02469	12,210	5.80	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			470.21000	0.47021	397,530	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,545.74000	2.54574	2,679,310	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			479.77000	0.47977	406,120	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,518.26000	2.51826	2,650,860	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			489.48000	0.48948	414,850	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,490.94000	2.49094	2,622,560	5.84	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,797.42000	3.79742	3,621,180	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			517.92000	0.51792	552,220	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,823.68000	3.82368	3,647,030	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			511.18000	0.51118	545,070	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,771.41000	3.77141	3,595,590	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			524.93000	0.52493	559,650	6.11	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			0.00000	0.00000	171,070		0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			0.00000	0.00000	236,800		0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			0.00000	0.00000	203,930		0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			0.00000	0.00000	0,000		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												468,147.70	5	46,671
R209	On	05/05/2016	Bond Future			9.51358	71.76728	9.41475	72.44873		16.00	17,582,983.60	245	29,930
R209	On	04/08/2016	Bond Future			9.56232	73.13195	9.46055	73.82732		16.75	0.00	0	190
R209	On	03/11/2016	Bond Future			9.60776	71.37234	9.50311	72.08124		17.28	0.00	0	0
R209	On	02/02/2017	Bond Future			9.64451	72.82068	9.54000	9.54000			0.00	0	0
Total R209 Future												17,582,983.60	245	30,120
R209	On	05/05/2016	Bond Future	8.25	Call			0.14000	0.00014	0,020	15.53	0.00	0	6,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.25	Put			8,836.56000	8.83656	9,517,890	15.53	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			124.72000	0.12472	54,600	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,169.89000	3.16989	3,781,220	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			132.71000	0.13271	58,740	15.64	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,103.95000	3.10395	3,711,430	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			141.11000	0.14111	63,160	15.65	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,038.53000	3.03853	3,642,030	15.65	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			2,461.17000	2.46117	2,106,550	16.58	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			2,879.83000	2.87983	3,220,580	16.58	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			3,157.28000	3.15728	2,746,160	16.68	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,207.06000	2.20706	2,491,310	16.68	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			3,538.21000	3.53821	3,100,420	16.73	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			1,918.41000	1.91841	2,175,990	16.73	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			2,029.82000	2.02982	1,716,280	16.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,430.88000	3.43088	3,812,710	16.52	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			6,156.13000	6.15613	5,598,120	17.20	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			777.56000	0.77756	914,920	17.20	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			7,692.29000	7.69229	7,086,950	17.47	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			462.97000	0.46297	553,000	17.47	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,972.07000	1.97207	1,664,560	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,515.13000	3.51513	3,902,990	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			2,000.82000	2.00082	1,690,220	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,472.83000	3.47283	3,857,600	16.51	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			6,497.54000	6.49754	5,984,430	17.70	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,726.15000	1.72615	1,921,940	17.70	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			6,540.76000	6.54076	6,026,040	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,708.02000	1.70802	1,902,200	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			6,583.87000	6.58387	6,067,730	17.72	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,689.88000	1.68988	1,882,640	17.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			0.00000	0.00000	702,630		0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			0.00000	0.00000	634,940		0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			0.00000	0.00000	770,410		0.00	0	0
Total R209 Option												0.00	0	25,670
Total For R209												17,582,983.60	245	55,790
R210	On	05/05/2016	Bond Future			184.16009	184.16009	184.10427	184.10427			0.00	0	1,441
R210	On	04/08/2016	Bond Future			187.67741	187.67741	187.62265	187.62265			0.00	0	0
R210	On	03/11/2016	Bond Future			188.96388	188.96388	188.91000	188.91000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future												0.00	0	1,441
R210	On	05/05/2016	Bond Future	185.00	Put			895.73000	0.89573	839,910		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			905.73000	0.90573	849,910		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			885.73000	0.88573	829,910		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			6,122.65000	6.12265	6,177,410		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			6,112.65000	6.11265	6,167,410		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			6,102.65000	6.10265	6,157,410		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	53,880		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	43,880		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	63,880		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,441
R211	On	05/05/2016	Bond Future			138.24022	138.24022	138.21335	138.21335			0.00	0	62
R211	On	04/08/2016	Bond Future			139.12083	139.12083	139.09508	139.09508			0.00	0	0
R211	On	03/11/2016	Bond Future			141.77817	141.77817	141.75000	141.75000			0.00	0	0
Total R211 Future												0.00	0	62
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			776.65000	0.77665	749,780		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			786.65000	0.78665	759,780		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			796.65000	0.79665	769,780		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,025.08000	2.02508	2,050,830		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			2,015.08000	2.01508	2,040,830		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			2,005.08000	2.00508	2,030,830		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Call			0.00000	0.00000	38,170		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			0.00000	0.00000	28,170		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			0.00000	0.00000	18,170		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	62
R212	On	05/05/2016	Bond Future			144.54456	144.54456	144.50198	144.50198			109,709,321.04	759	3,488
R212	On	04/08/2016	Bond Future			145.37374	145.37374	145.33210	145.33210			110,338,668.66	759	759
R212	On	03/11/2016	Bond Future			148.15058	148.15058	148.11000	148.11000			0.00	0	0
Total R212 Future												220,047,989.70	1,518	4,247
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			508.02000	0.50802	465,440		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			488.02000	0.48802	445,440		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			498.02000	0.49802	455,440		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			2,912.10000	2.91210	2,953,740		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			2,902.10000	2.90210	2,943,740		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			2,892.10000	2.89210	2,933,740		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			0.00000	0.00000	30,580		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			0.00000	0.00000	50,580		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			0.00000	0.00000	40,580		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												220,047,989.70	1,518	4,247
R213	On	05/05/2016	Bond Future			9.37373	82.54363	9.27990	83.18893		13.70	0.00	0	47,701
R213	On	04/08/2016	Bond Future			9.42274	84.11329	9.32582	84.77190		14.29	0.00	0	562
R213	On	03/11/2016	Bond Future			9.47153	82.16235	9.37156	82.83380		14.70	0.00	0	0
R213	On	02/02/2017	Bond Future			9.51184	83.82934	9.41000	9.41000			0.00	0	0
Total R213 Future												0.00	0	48,263
R213	On	05/05/2016	Bond Future	8.74	Call			54.83000	0.05483	21,780	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,912.27000	3.91227	4,524,520	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			58.82000	0.05882	23,680	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,842.51000	3.84251	4,452,670	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			63.14000	0.06314	25,720	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,773.17000	3.77317	4,381,050	13.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.01	Call			1,682.50000	1.68250	1,409,060	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,881.73000	3.88173	4,266,900	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,631.19000	1.63119	1,363,330	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			3,972.48000	3.97248	4,363,230	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,656.72000	1.65672	1,386,070	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			3,926.94000	3.92694	4,314,900	14.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			6,788.36000	6.78836	6,241,670	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,574.93000	1.57493	1,699,690	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			6,832.80000	6.83280	6,284,820	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,557.88000	1.55788	1,681,350	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			6,877.34000	6.87734	6,328,270	15.03	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,541.01000	1.54101	1,663,390	15.03	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			0.00000	0.00000	743,160		0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			0.00000	0.00000	676,320		0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			0.00000	0.00000	609,560		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	48,263
R214	On	05/05/2016	Bond Future			9.64341	71.80212	9.54455	72.50597		16.78	0.00	0	32,450
R214	On	04/08/2016	Bond Future			9.69123	73.16742	9.58947	73.88565		17.58	0.00	0	210
R214	On	03/11/2016	Bond Future			9.73850	71.26197	9.63392	71.99404		18.13	0.00	0	0
R214	On	02/02/2017	Bond Future			9.77873	72.70789	9.67000	9.67000			0.00	0	0
Total R214 Future												0.00	0	32,660
R214	On	05/05/2016	Bond Future	8.99	Call			54.72000	0.05472	22,380	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,225.98000	4.22598	4,897,490	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			58.73000	0.05873	24,320	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,151.27000	4.15127	4,820,710	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			63.07000	0.06307	26,400	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,077.03000	4.07703	4,744,210	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			357.92000	0.35792	197,320	16.56	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			2,149.64000	2.14964	2,692,890	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,871.79000	1.87179	1,593,030	17.36	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			3,982.29000	3.98229	4,421,760	17.36	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,781.62000	5.78162	5,249,850	18.06	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,007.54000	1.00754	1,194,000	18.06	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,735.26000	1.73526	1,470,750	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			8,560.43000	8.56043	9,172,010	17.09	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,708.69000	1.70869	1,447,060	17.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.24	Put			4,269.51000	4.26951	4,726,110	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,220.71000	4.22071	4,674,430	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			10,813.88000	10.81388	10,132,160	18.47	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			178.97000	0.17897	215,480	18.47	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,762.09000	1.76209	1,494,680	17.34	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,172.30000	4.17230	4,623,120	17.34	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			480.21000	0.48021	373,560	17.09	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			6,562.25000	6.56225	6,016,430	18.42	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			1,915.82000	1.91582	2,102,070	18.42	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,605.72000	6.60572	6,058,310	18.43	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			1,896.26000	1.89626	2,080,920	18.43	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,649.26000	6.64926	6,100,270	18.44	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			1,876.88000	1.87688	2,059,960	18.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			0.00000	0.00000	755,600		0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			0.00000	0.00000	685,540		0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			0.00000	0.00000	825,760		0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214												0.00	0	46,860
Total for Bond												6,251,131,661.12	61,392	760,212
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/05/2016 GOVI			500.50400	500.50400	503.39500	503.39500			10,010,080.00	2	476
GOVI On 04/08/2016 GOVI			509.91800	509.91800	512.86700	512.86700			5,099,180.00	1	27
GOVI On 03/11/2016 GOVI			519.72200	519.72200	522.73000	522.73000			0.00	0	0
GOVI On 02/02/2017 GOVI			530.26000	530.26000	533.33000	533.33000			0.00	0	0
Total GOVI Future									15,109,260.00	3	503
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			146,150.00000	14.61500	175,060,000		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			145,950.00000	14.59500	174,860,000		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			146,050.00000	14.60500	174,960,000		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			81,230.00000	8.12300	110,720,000		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			81,330.00000	8.13300	110,820,000		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			81,430.00000	8.14300	110,920,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			466,200.00000	46.62000	436,120,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			466,100.00000	46.61000	436,020,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			466,000.00000	46.60000	435,920,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	30,600,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	30,700,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	30,800,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												15,109,260.00	3	503
Total for GOVI												15,109,260.00	3	503
AL37	On	05/05/2016	Index Future	477.81700		477.81700	478.81700	478.98100	478.98100			0.00	0	13
AL37	On	04/08/2016	Index Future	486.80500		486.80500	487.99400	487.99400	487.99400			0.00	0	0
AL37	On	03/11/2016	Index Future	496.16500		496.16500	497.38000	497.38000	497.38000			0.00	0	0
Total AL37 Future												0.00	0	13
Total For AL37												0.00	0	13
AL7T	On	05/05/2016	Index Future	553.12400		553.12400	555.94000	555.94000	555.94000			0.00	0	0
AL7T	On	04/08/2016	Index Future	563.52800		563.52800	566.40100	566.40100	566.40100			0.00	0	9
AL7T	On	03/11/2016	Index Future	574.36300		574.36300	577.29000	577.29000	577.29000			0.00	0	0
Total AL7T Future												0.00	0	9
Total For AL7T												0.00	0	9
ALBI	On	05/05/2016	Index Future	501.89800		501.89800	505.01500	505.01500	505.01500			30,113,880.00	6	501
ALBI	On	04/08/2016	Index Future	511.33900		511.33900	514.51800	514.51800	514.51800			0.00	0	147
ALBI	On	03/11/2016	Index Future	521.17000		521.17000	524.41200	524.41200	524.41200			0.00	0	0
ALBI	On	02/02/2017	Index Future	531.73700		531.73700	535.05000	535.05000	535.05000			0.00	0	0
Total ALBI Future												30,113,880.00	6	648
Total For ALBI												30,113,880.00	6	648
IGOV	On	05/05/2016	Index Future	243.53000		243.53000	243.27900	243.27900	243.27900			0.00	0	920
IGOV	On	04/08/2016	Index Future	248.13100		248.13100	247.87700	247.87700	247.87700			0.00	0	170
IGOV	On	03/11/2016	Index Future	252.92200		252.92200	252.66300	252.66300	252.66300			0.00	0	0
IGOV	On	02/02/2017	Index Future	258.06900		258.06900	257.81000	257.81000	257.81000			0.00	0	0
Total IGOV Future												0.00	0	1,090
Total For IGOV												0.00	0	1,090
ILBI	On	05/05/2016	Index Future	658.80800		658.80800	658.12300	658.12300	658.12300			0.00	0	0
ILBI	On	04/08/2016	Index Future	670.91900		670.91900	670.22400	670.22400	670.22400			0.00	0	157
ILBI	On	03/11/2016	Index Future	683.49400		683.49400	682.79000	682.79000	682.79000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										30,113,880.00	6	1,917
JIBAR F On 20/04/2016		Jibar Future	7.26000	92.74000	7.26000	92.74000				0.00	0	0
JIBAR F On 18/05/2016		Jibar Future	7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR F On 20/07/2016		Jibar Future	7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR F On 17/08/2016		Jibar Future	7.53000	92.47000	7.53000	92.47000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.81000	92.19000	7.81000	92.19000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.93000	92.07000	7.93000	92.07000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	8.06000	91.94000	8.06000	91.94000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	8.16000	91.84000	8.16000	91.84000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	8.25000	91.75000	8.25000	91.75000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	8.34000	91.66000	8.34000	91.66000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
10Y ST On 17/12/2025		Interest Rate Swap	101.26348	101.26348	101.13786	101.13786				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	98.46247	98.46247	98.30737	98.30737				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	97.31065	97.31065	97.13521	97.13521				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	100.13277	100.13277	100.13891	100.13891				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.14849	100.14849	100.16194	100.16194				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.86797	99.86797	99.88032	99.88032				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	100.41992	100.41992	100.45084	100.45084				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.86860	99.86860	99.87433	99.87433				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.71073	99.71073	99.67796	99.67796				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	100.03321	100.03321	100.00265	100.00265				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	99.49386	99.49386	99.46964	99.46964				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	98.92105	98.92105	98.89300	98.89300				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0

Contract 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 Interest Rate Swap										0.00	0	0
Total for Derivatives :										6,296,354,801.12	61,401	762,632
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.71771				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			12.15500	93.94261	12.15500	93.85229				0.00	0	10,000,000,000
Total AA05 SPOT										0.00	0	10,000,000,000
Total For AA05										0.00	0	10,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.16722				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			10.29000	97.19905	10.29000	97.11914				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	107.02300	10.00000	106.94000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.41405				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.46277				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			10.21000	99.30517	10.21000	99.22370				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.10508	100.00000	11.02278				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.66019	10.84000	104.56917				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	8.62603	100.00000	10.28092				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB018L On 04/09/2025 Spot Bond			11.37000	101.54585	11.37000	101.45434				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	11.14391	100.00000	11.06313				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.68448	11.81000	89.59943				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	11.26252	100.00000	11.18087				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.20831				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			9.39000	100.62788	9.39000	105.67757				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	107.98100	10.00000	107.89700				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			2.64000	121.71909	2.64000	278.33706				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.37935				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.32840				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.86246				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.62207				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.15347				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				100.00000	0.00000	99.92814				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.88181				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.49164				0.00	0	5,000,000,000
Total ABFN14 SPOT										0.00	0	5,000,000,000
Total For ABFN14										0.00	0	5,000,000,000
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.45278				0.00	0	500,000,000
Total ABFN15 SPOT										0.00	0	500,000,000
Total For ABFN15										0.00	0	500,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.86203				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.65500	100.16975	11.65500	102.74249				0.00	0	100,000,000
Total ABK1 SPOT										0.00	0	100,000,000
Total For ABK1										0.00	0	100,000,000
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	100.48638				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.49026				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.54605				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.22500	101.85696	9.22500	102.24817				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.43522				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.47230			0.00	0	0
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.70927			0.00	96,000,000	70,000,000
Total ABK5 SPOT									0.00	96,000,000	70,000,000
Total For ABK5									0.00	96,000,000	70,000,000
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.46921			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	100.44579			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	100.78231			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	100.15926			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.01000	100.99091	5.01000	138.65122			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			3.91000	101.34103	3.91000	127.89127			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			4.07000	96.45600	4.07000	112.92450			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			5.64000	101.60884	5.64000	115.46375			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	96.52087			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.97000	181.30538	1.97000	181.13743			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	184.08867	2.17000	183.91514			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.29672	1.82000	194.11910			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.78625	86.20765	8.78625	86.15273			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.78625	86.20765	8.78625	86.15273			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.77083			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.21096			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	100.33000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	100.05000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	99.80000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.55696			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.09749			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.03000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	97.80000				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			2.61000	95.71307	2.61000	116.08398				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.42000	102.03245	2.42000	170.01157				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.32000	117.58299	2.32000	227.68225				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	96.29000				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			10.32000	88.77493	10.32000	88.70254				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	109.06000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.31503				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	104.20000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	116.15500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	109.30628	9.63000	109.22205			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	108.02000			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			10.26500	105.08794	10.26500	105.00175			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.66500	89.22688	9.66500	89.15787			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	118.66000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	144.81000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.81000	101.65127	10.81000	101.56359			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	98.07000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.99943			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.72126			0.00	136,000,000	34,000,000
Total ABN92 SPOT									0.00	136,000,000	34,000,000
Total For ABN92									0.00	136,000,000	34,000,000
ABS10 On 17/03/2018 Spot Bond			8.99000	102.54789	8.99000	102.47441			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			10.14000	97.68958	10.14000	97.61041			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.93500	101.92861	9.93500	101.84719			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			10.37000	101.25366	10.37000	101.16932			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.87000	102.18475	9.87000	102.10364			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.33000	101.80327	10.33000	101.71880			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			11.11000	100.58673	11.11000	100.49713			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			11.11000	101.79015	11.11000	101.69949			0.00	0	1,610,000,000
Total ABS17 SPOT									0.00	0	1,610,000,000
Total For ABS17									0.00	0	1,610,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.83500	97.84438	9.83500	97.76741			0.00	0	1,085,200,000
Total ABS6 SPOT									0.00	0	1,085,200,000
Total For ABS6									0.00	0	1,085,200,000
ABS7 On 11/09/2026 Spot Bond			11.02000	87.52682	11.02000	87.45031			0.00	0	5,860,000,000
Total ABS7 SPOT									0.00	0	5,860,000,000
Total For ABS7									0.00	0	5,860,000,000
ABSI2 On 07/12/2023 Spot Bond			2.83000	217.29988	2.83000	275.04471			0.00	0	214,900,000
Total ABSI2 SPOT									0.00	0	214,900,000
Total For ABSI2									0.00	0	214,900,000
ABSI3 On 31/01/2017 Spot Bond			1.75000	133.39888	1.75000	136.25016			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.07000	137.57654	2.07000	140.20875			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01701	100.00000	0.01687			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	22.88502	100.00000	22.71910			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	79.03589			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	86.69834	100.00000	86.08491			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.00212			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.00212			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.01264			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 30/07/2017 Spot Bond				100.00000	0.00000	102.01264				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.99158				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	100.81338				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	100.83401				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.84231				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.82561				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.78828				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			10.14500	100.53285	10.14500	100.45077				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	96.97108				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	219.09830				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	219.11833				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.80488				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.23561				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.01220				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.16938				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	107.98100	10.00000	107.89700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12053				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				100.00000	0.00000	101.22692				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.80741				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.26135				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.79260				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.76328				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	100.98079	10.23000	100.89868				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.59608				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.28500	102.09595	10.28500	102.01206				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.79001				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	124.05035	1.75000	123.93764				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.78415				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.80507				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.76321				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88027			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				100.00000	0.00000	101.58301			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.54367			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.20386			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.80070			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.77528			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.81065			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.82151			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.82411			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.82411			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.87199			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.78828			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.86530				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.90198				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.87199				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	103.17968				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.83833				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.83833				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	159.79430				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	160.93803				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.71894				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.30460				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.73463				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.41685				0.00	400,000,000	800,000,000
Total ACL213 SPOT										0.00	400,000,000	800,000,000
Total For ACL213										0.00	400,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.25159				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.72554				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.72471				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.79738				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.77206				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				100.00000	0.00000	99.89583				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	99.89737				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.79401				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.78147				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.09152				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.72745				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.37955				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.25490			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	23.90006	100.00000	23.72295			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.74605			0.00	0	0
Total ADCP11 SPOT									0.00	0	0
Total For ADCP11									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	60.45247	100.00000	60.00449			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	17.13512	100.00000	17.01088			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.38245	100.00000	2.36499			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.09615			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.09936			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.11004			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.09297			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.09404			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.12079				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.11545				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.15900				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.14312				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.02749	100.00000	38.71635				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.58844	100.00000	11.49605				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			9.78000	97.98065	9.78000	97.90441				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.36000	106.31176	10.36000	106.22378				0.00	0	200,000,000
Total AIR02 SPOT										0.00	0	200,000,000
Total For AIR02										0.00	0	200,000,000
AIR04 On 29/05/2024 Spot Bond			10.06000	99.33021	10.06000	99.24990				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	11.56591	100.00000	11.48928				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.67000	99.21776	10.67000	99.13280			42,680,000,000.00	4,000,000	4,000,000
Total AIR05 SPOT									42,680,000,000.00	4,000,000	4,000,000
Total For AIR05									42,680,000,000.00	4,000,000	4,000,000
AIRL01 On 30/04/2028 Spot Bond			2.67000	173.39978	2.67000	173.22933			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.02958			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.58937			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.62821			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.76775			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	39.05185	100.00000	38.76562			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	32.15406	100.00000	31.91578			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	10.11713	100.00000	10.04215			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	10.11713	100.00000	10.04215			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.54100	100.00000	3.51201			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.04643	100.00000	0.04628			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	101.57663				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.70453				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: 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
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.76327				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.48545				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	97.55000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.52521				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.57000	137.91729	2.57000	247.11872				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.06669				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	89.29780				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.74966				0.00	120,000,000	30,000,000
Total ASN036 SPOT										0.00	120,000,000	30,000,000
Total For ASN036										0.00	120,000,000	30,000,000
ASN03: On 07/12/2033 Spot Bond			2.58500	173.62243	2.58500	219.76486				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	100.70955				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.68067				0.00	200,000,000	200,000,000
Total ASN052 SPOT										0.00	200,000,000	200,000,000
Total For ASN052										0.00	200,000,000	200,000,000
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.21214				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.09556				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	99.85332				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	99.73487				0.00	160,000,000	40,000,000
Total ASN061 SPOT										0.00	160,000,000	40,000,000
Total For ASN061										0.00	160,000,000	40,000,000
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.89938				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.20101				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.82508				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.75971				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.45734				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	85.62987				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.39602				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.87377				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.74948				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.00342				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.80718				0.00	3,346,000,000	1,676,000,000
Total ASN083 SPOT										0.00	3,346,000,000	1,676,000,000
Total For ASN083										0.00	3,346,000,000	1,676,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.34896				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.58103				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.33919				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.02368				0.00	160,000,000	40,000,000
Total ASN092 SPOT										0.00	160,000,000	40,000,000
Total For ASN092										0.00	160,000,000	40,000,000
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	101.76813				0.00	124,000,000	31,000,000
Total ASN096 SPOT										0.00	124,000,000	31,000,000
Total For ASN096										0.00	124,000,000	31,000,000
ASN09 On 17/08/2016 Spot Bond				100.00000	0.00000	101.39381				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	60.12989				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.25278				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.77011				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.11621				0.00	160,000,000	40,000,000
Total ASN113 SPOT										0.00	160,000,000	40,000,000
Total For ASN113										0.00	160,000,000	40,000,000
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN117 On 21/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	102.20548			0.00	0	0
Total ASN118 SPOT									0.00	0	0
Total For ASN118									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	99.86245			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.97948			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.75526			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.41573			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.41624			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	101.39211			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.21369			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	101.20353			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	101.56414			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN136 On 31/12/2018 Spot Bond				100.00000	0.00000	69.49298			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN137 On 31/01/2022 Spot Bond			2.80000	134.77106	2.80000	134.90051			224,000,000,000.00	80,000,000	40,000,000
Total ASN137 SPOT									224,000,000,000.00	80,000,000	40,000,000
Total For ASN137									224,000,000,000.00	80,000,000	40,000,000
ASN138 On 12/09/2016 Spot Bond				100.00000	0.00000	101.65142			0.00	0	0
Total ASN138 SPOT									0.00	0	0
Total For ASN138									0.00	0	0
ASN140 On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN141 On 31/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN142 On 20/06/2017 Spot Bond			100.00000	39.59843	100.00000	33.00862			000,000,000,000,000.00	10,000,000,000	10,000,000,000
Total ASN142 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For ASN142									10,000,000,000,000.00	10,000,000,000	10,000,000,000
ASN35U On 20/12/2016 Spot Bond			100.00000	64.88663	100.00000	64.45676			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	29.73414	100.00000	29.51856			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	29.82037	100.00000	29.60417			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	29.43230	100.00000	29.21891			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	61.66707	100.00000	61.21998			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	88.58708	100.00000	87.96323			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	29.64609	100.00000	29.43115			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN55I On 29/12/2016 Spot Bond			100.00000	58.65523	100.00000	58.22998			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	86.46638	100.00000	85.86730			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.45726	100.00000	2.43944			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	21.67335	100.00000	21.51449			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.85122			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.66015			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			9.68000	100.88434	9.68000	100.80621			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.42304			0.00	0	10,000,000
Total BAW13 SPOT									0.00	0	10,000,000
Total For BAW13									0.00	0	10,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.05254			0.00	0	500,000,000
Total BAW17 SPOT									0.00	0	500,000,000
Total For BAW17									0.00	0	500,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.45090			0.00	0	50,000,000
Total BAW18 SPOT									0.00	0	50,000,000
Total For BAW18									0.00	0	50,000,000
BAW19 On 05/12/2020 Spot Bond			10.99000	98.61904	10.99000	98.53260		446,194,000,000.00		40,600,000	6,020,300,000
Total BAW19 SPOT								446,194,000,000.00		40,600,000	6,020,300,000
Total For BAW19								446,194,000,000.00		40,600,000	6,020,300,000
BAW21 On 24/03/2022 Spot Bond			10.59000	95.20582	10.59000	95.12577		0.00	0	0	0
Total BAW21 SPOT								0.00	0	0	0
Total For BAW21								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	100.77080	9.30000	100.69616			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.47653			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	33.58145	100.00000	33.33531			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.95937			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			9.54000	101.13759	9.54000	101.06036			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.71878			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			12.45132	99.79569	12.45132	99.68648			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.86531	11.06000	100.77467			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			10.91878	100.01983	10.91878	100.45417			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.99896			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.88958			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.88958			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			12.52754	98.52996	12.52754	99.29754				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			12.31500	99.42544	12.31500	99.32610				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.66390				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			12.24000	86.72524	12.24000	97.98794				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.69193				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			12.15500	82.00460	12.15500	100.05785				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.65524				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.66968				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.66968				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.73826				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.68893				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.84234				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.68893				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.64945				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.66871				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.68904				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.58601				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.52058				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.73903				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.87188	100.71560	15.87188	100.57538				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.75240	100.63172	14.75240	100.56297				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.87982				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.87964				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.85625			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.88474			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.75607			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	62.20354	100.00000	61.85016			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.87161	100.00000	19.72596			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.08540	100.00000	17.95284			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.16383	100.00000	11.08201			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.18349	100.00000	11.10240			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.49760	100.00000	13.39867			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.69543	100.00000	11.60971			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC103U On 12/08/2016 Spot Bond			100.00000	80.14021	100.00000	79.63619			0.00	0	0
Total BC103U SPOT									0.00	0	0
Total For BC103U									0.00	0	0
BC104U On 24/05/2016 Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0
Total BC104U SPOT									0.00	0	0
Total For BC104U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC105L On 02/09/2016 Spot Bond			100.00000	76.79748	100.00000	76.33484				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC106L On 03/06/2016 Spot Bond			100.00000	90.34653	100.00000	89.68059				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.02117				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.33783				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.43843				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.68529	100.00000	11.60057				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.68529	100.00000	11.60057				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.94000	103.47742	1.94000	190.16145				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.88000	88.48357	8.88000	158.16002				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.88000	89.77625	8.88000	158.65489				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.26500	91.96916	9.26500	91.90091				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BEER0: On 28/03/2018 Spot Bond			8.93500	97.39645	8.93500	97.32706				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	10.01094	100.00000	9.93676				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U: On 21/11/2032 Spot Bond			100.00000	8.66318	100.00000	8.59899				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U: On 23/11/2032 Spot Bond			100.00000	8.66318	100.00000	8.59899				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	9.19057	100.00000	9.12246				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	12.29626	100.00000	12.20515				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	16.98411	100.00000	16.85825				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.02241				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.25014				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	100.02417				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.02551				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.02893				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	80.75221	100.00000	80.21978				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.88229				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	102.37472				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.92658				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	102.05942				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	102.23652				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	63.22011	100.00000	62.75675				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	63.22011	100.00000	62.75675				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.88563				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.90105				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			9.04000	100.76306	9.04000	100.69046				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.94730				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.02931				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	56.55332	100.00000	56.14331				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	56.55332	100.00000	56.14331				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.64335				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.89500	101.67574	11.89500	101.57895				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	102.19275				0.00	124,000,000	31,000,000
Total BGL03 SPOT										0.00	124,000,000	31,000,000
Total For BGL03										0.00	124,000,000	31,000,000
BGL04 On 05/02/2025 Spot Bond			11.78500	93.81530	11.78500	96.90924				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.89000	98.65541	11.89000	99.73233				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.38735				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			12.36000	98.35480	12.36000	99.19418				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.42988				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.89000	98.08212	11.89000	99.07306				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.48411				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	101.40630				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.19688				0.00	400,000,000	2,350,000,000
Total BID04 SPOT										0.00	400,000,000	2,350,000,000
Total For BID04										0.00	400,000,000	2,350,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.26048				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			9.58500	100.84548	9.58500	100.76812				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	99.92095				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.02102				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.94043				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	99.51691				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.05882				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC09 On 03/05/2016 Spot Bond				100.00000	0.00000	99.78011				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC09 On 03/08/2016 Spot Bond				100.00000	0.00000	101.67449				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC09 On 05/05/2016 Spot Bond				100.00000	0.00000	99.74003				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC10 On 10/05/2016 Spot Bond				100.00000	0.00000	99.64011				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC10 On 13/05/2016 Spot Bond				100.00000	0.00000	99.58023				0.00	0	0
Total BTC102 SPOT										0.00	0	0
Total For BTC102										0.00	0	0
BTC10 On 15/08/2016 Spot Bond				100.00000	0.00000	101.44485				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC10 On 21/05/2016 Spot Bond				100.00000	0.00000	99.38033				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0
BTC10 On 22/08/2016 Spot Bond				100.00000	0.00000	101.23847				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC106 On 26/05/2016 Spot Bond				100.00000	0.00000	99.31967				0.00	0	0
Total BTC106 SPOT										0.00	0	0
Total For BTC106										0.00	0	0
BTC108 On 03/06/2016 Spot Bond				100.00000	0.00000	99.15854				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC109 On 07/06/2016 Spot Bond				100.00000	0.00000	99.07496				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	98.70995				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC111 On 20/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC111 SPOT										0.00	0	0
Total For BTC111										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.63855				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	98.48360				0.00	0	0
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.48386				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC116 On 18/07/2016 Spot Bond				100.00000	0.00000	98.20258				0.00	0	0
Total BTC116 SPOT										0.00	0	0
Total For BTC116										0.00	0	0
BTC117 On 19/07/2016 Spot Bond				100.00000	0.00000	98.16518				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC118 On 19/10/2016 Spot Bond			100.00000	78.09084	100.00000	77.43645		660,000,000,000,000.00		6,600,000,000	4,100,000,000	
Total BTC118 SPOT								660,000,000,000,000.00		6,600,000,000	4,100,000,000	
Total For BTC118								660,000,000,000,000.00		6,600,000,000	4,100,000,000	
BUS01U On 30/09/2016 Spot Bond			100.00000	85.65639	100.00000	85.06293				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.59913				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.61845				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.80076				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.50548				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	23.57491	100.00000	23.40212				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			10.24000	101.64061	10.24000	101.55699				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.80260				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			8.59000	104.98821	8.59000	104.91433				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.85500	92.83391	15.85500	92.71851				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.24939				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.65500	97.89545	13.65500	97.78894				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.74000	103.81485	9.74000	103.73351				0.00	0	30,000,000
Total CBL16 SPOT										0.00	0	30,000,000
Total For CBL16										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
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.15150			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.65500	95.08046	13.65500	94.97701			0.00	0	130,000,000
Total CBL18 SPOT									0.00	0	130,000,000
Total For CBL18									0.00	0	130,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.82803			0.00	0	180,000,000
Total CBL20 SPOT									0.00	0	180,000,000
Total For CBL20									0.00	0	180,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.71877			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			11.29000	95.14798	11.29000	95.06190			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.64384			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	102.09921			0.00	96,000,000	24,000,000
Total CBL24 SPOT									0.00	96,000,000	24,000,000
Total For CBL24									0.00	96,000,000	24,000,000
CCT01 On 23/06/2023 Spot Bond			10.78500	112.97269	10.78500	112.87545			0.00	0	150,000,000
Total CCT01 SPOT									0.00	0	150,000,000
Total For CCT01									0.00	0	150,000,000
CCT02 On 12/06/2024 Spot Bond			10.84000	108.37355	10.84000	108.27981			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.86000	102.90130	10.86000	102.81262			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.49207			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.30471			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.99996				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	107.98150	10.00000	107.89710				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	100.25879				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	100.90368				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	99.91461				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	16.40699	100.00000	16.28540				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	24.39251	100.00000	24.21566				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	22.70948	100.00000	22.54303				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.32150				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.71706				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	102.22146				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.42278				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.60083			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	100.62115			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.64490			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	101.43479			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.54242			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.16504	10.11000	103.08122			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.38461				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	128.48973	2.76000	128.36247				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	102.16810				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	126.00075	3.14000	128.25368				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	101.19722	8.25000	101.13057				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.77000	136.21169	2.77000	129.90214				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	133.90172	2.40000	127.70284				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	101.08373				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			9.30500	99.80730	9.30500	99.73427				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	100.04684				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	100.04684				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			9.35500	99.77079	9.35500	99.69748				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN222 On 20/10/2016 Spot Bond			9.35500	99.77079	9.35500	99.69748				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			9.40500	102.82528	9.40500	102.74785				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	100.82175				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	100.89363				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	107.98100	10.00000	107.89700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.54969				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 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
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.40798				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	92.02543	13.50000	91.92640				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.54316	9.35000	101.46671				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.99334				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.82528				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.03763				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.03763				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.03763				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78430				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			10.08500	99.69397	10.08500	99.61405				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.17473				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	102.98023				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97215				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77159				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93939				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.39244			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.54258			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05794			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.57521			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.93313			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.52872			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.78003			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.67037			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.82364			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.52935			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.66390			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57621				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.86940				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.55652				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82220				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.63701				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	176.06601				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.61772				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	175.86776				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	175.42107				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	175.86124				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.75048				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.60000	94.98355	11.60000	94.89532				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			12.12000	91.53239	12.12000	91.44463				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59447				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.85816				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.71423				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	99.92383				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.69729				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	99.88478	8.80500	99.81080				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.90214				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.79648				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.80883				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.85653				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.85653				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.83854				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	92.60321				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12220				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	89.73414				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.90541				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59447				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	153.02913				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	99.84465				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.97703				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59750				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11595				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.93851				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.74642				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.83350				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	99.84596				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.58231				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	99.86217				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.24633				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	99.73203				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	99.92423				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.70654				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.78000	99.80745	10.78000	99.72206				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	100.78443				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	104.50882			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.92000	101.52974	12.92000	101.42617			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	102.20603			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.95000	101.64781	12.95000	101.54274			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.59230	10.02000	107.50563			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	102.20603			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	99.89354			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	81.90058			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.77394			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.78816			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.78833			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.61694			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			10.29000	99.39905	10.29000	99.31778				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67751				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.83597				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.77657	10.98000	98.69054				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.05304	11.00000	100.96487				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.87154				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	99.99985				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.71000	97.72342	12.71000	97.62531				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.92054				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.78804				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	99.89305				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.83426				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.50506				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.73298				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	85.77350				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.77011				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.15235				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.85105				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.02850				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.65621				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.64714				0.00	0	70,000,000
Total CLN399 SPOT										0.00	0	70,000,000
Total For CLN399										0.00	0	70,000,000
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.77011				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.85653				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57516			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.55796			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.76588			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.71294			0.00	0	0
Total CLN405 SPOT									0.00	0	0
Total For CLN405									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	79.84010			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.57272			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	99.94023			0.00	0	0
Total CLN408 SPOT									0.00	0	0
Total For CLN408									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.11310			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.84830			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.85242			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.11362			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.84009			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99584			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	100.88116			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.12038			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.38819	4.00000	100.31607			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	100.87394			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.92218			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	43.80265	7.01000	44.38437			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.93037			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	99.86086			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.22771			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.13440			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.22771			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.44507				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10593				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	100.87295				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.73553				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.09372				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	100.65113				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.25604				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.31261				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.36100				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	101.35275				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.54578				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.84420				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.80718			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	99.99886			0.00	0	0
Total CLN438 SPOT									0.00	0	0
Total For CLN438									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	102.05120			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	101.90467			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	101.49760			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	177.08256			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			9.26500	91.96916	9.26500	91.90091			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.88000	36.00143	8.88000	158.16002			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.88000	36.48287	8.88000	158.65489			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.28760			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.42367			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0! On 20/09/2016 Spot Bond				100.00000	0.00000	100.83007				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0! On 20/12/2016 Spot Bond				100.00000	0.00000	100.78326				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.00000	0.00000	100.79252				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	100.28917				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.00000	0.00000	100.80089				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	99.92827				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	100.73897				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	100.77158				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	100.76739				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1! On 20/09/2019 Spot Bond				100.00000	0.00000	100.77152				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1! On 20/06/2020 Spot Bond				100.00000	0.00000	100.77835				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	101.47941				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.18847				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			9.48500	102.15392	9.48500	102.09456				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.54500	102.45285	9.54500	102.37458				0.00	0	1,330,000,000
Total COJ04 SPOT										0.00	0	1,330,000,000
Total For COJ04										0.00	0	1,330,000,000
COJ05 On 05/06/2023 Spot Bond			10.34000	113.93940	10.34000	113.84527				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			10.50000	101.99980	10.50000	101.91474				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.56000	101.77537	10.56000	101.68956				0.00	0	80,000,000
Total COJG01 SPOT										0.00	0	80,000,000
Total For COJG01										0.00	0	80,000,000
COT01 On 03/04/2023 Spot Bond			10.93000	91.83977	10.93000	91.75969				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.61000	91.60964	11.61000	91.52494				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.61000	89.84871	11.61000	89.76564				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	101.25479				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	12.26956	100.00000	12.18061				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.29779				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.72474				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	101.21923				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	12.32324	100.00000	12.23389				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	17.52391	100.00000	17.39687				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	91.92857	100.00000	91.02138				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	17.63146	100.00000	19.45529				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	18.25125	100.00000	18.12035				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.26500	95.30145	12.26500	95.20800				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	22.67720	100.00000	22.51278				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	15.00600	100.00000	14.89720				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	23.36251	100.00000	23.19314				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			8.56500	98.24956	8.56500	98.18241				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.33958				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	101.70246				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	102.03767				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.21892				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.08492				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	103.20137	100.00000	102.39720				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	101.00581				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	100.28091				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	101.80097				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	101.73637				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	44.10618	100.00000	45.38256				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	100.97540				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	99.89015			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				100.00000	0.00000	100.86063			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				100.00000	0.00000	60.06752			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			10.03000	99.21397	10.03000	99.13442			0.00	0	30,000,000
Total DV2021 SPOT									0.00	0	30,000,000
Total For DV2021									0.00	0	30,000,000
DV21 On 15/06/2016 Spot Bond			8.20500	106.28154	8.20500	106.21072			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	94.32092	100.00000	93.64558			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.88500	100.65059	9.88500	100.57059		128,505,000,000.00		13,000,000	330,100,000
Total DV22 SPOT								128,505,000,000.00		13,000,000	330,100,000
Total For DV22								128,505,000,000.00		13,000,000	330,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.44709	100.00000	15.34420			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.26000	100.31035	10.26000	100.22767		133,380,000,000.00		13,000,000	160,100,000
Total DV23 SPOT								133,380,000,000.00		13,000,000	160,100,000
Total For DV23								133,380,000,000.00		13,000,000	160,100,000
DV24 On 18/02/2024 Spot Bond			10.19000	99.10535	10.19000	99.02420			0.00	0	200,000,000
Total DV24 SPOT									0.00	0	200,000,000
Total For DV24									0.00	0	200,000,000
DV29 On 18/02/2029 Spot Bond			10.57000	98.57010	10.57000	98.48646			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	100.89587			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.52277				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.20319				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.00000	0.00000	100.74884				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.19065				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.19649				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.25822				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.18603				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	100.74989				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.77142				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.82226				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.37349				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	100.55789				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.17123			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			8.93000	119.01074	8.93000	118.92508		544,730,000,000.00		61,000,000	3,861,000,000
Total E170 SPOT								544,730,000,000.00		61,000,000	3,861,000,000
Total For E170								544,730,000,000.00		61,000,000	3,861,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	18.99132	100.00000	18.86482		0.00		0	0
Total E170/R207 SPOT								0.00		0	0
Total For E170/R207								0.00		0	0
ECN20 On 14/03/2020 Spot Bond			9.95500	100.11743	9.95500	100.03817		0.00		0	0
Total ECN20 SPOT								0.00		0	0
Total For ECN20								0.00		0	0
ECN22 On 14/03/2022 Spot Bond			10.09000	99.60989	10.09000	99.52998		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			10.31000	99.20225	10.31000	99.12098		0.00		0	0
Total ECN24 SPOT								0.00		0	0
Total For ECN24								0.00		0	0
ECN32 On 14/03/2032 Spot Bond			2.82000	104.57370	2.82000	104.46977		0.00		0	0
Total ECN32 SPOT								0.00		0	0
Total For ECN32								0.00		0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total EFC03 SPOT								0.00		0	0
Total For EFC03								0.00		0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total EFC04 SPOT								0.00		0	0
Total For EFC04								0.00		0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.81534		0.00		0	0
Total EFS00B SPOT								0.00		0	0
Total For EFS00B								0.00		0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.88703		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	102.23529		0.00		0	0
Total EFS0A2 SPOT								0.00		0	0
Total For EFS0A2								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFS0C1 On 28/10/2023 Spot Bond			100.00000	16.29132	100.00000	20.18936			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			2.30000	105.55832	2.30000	105.45760			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	106.42848	2.25000	106.32737			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.15500	128.51970	2.15500	128.39859			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.14000	117.61499	2.14000	117.50429			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.14000	117.11375	2.14000	117.00353			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.17000	109.40446	2.17000	109.30134			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			2.28000	105.92532	2.28000	105.82442			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	106.42848	2.25000	106.32737			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.34000	103.26237	10.34000	103.17661			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			10.24000	103.09376	10.24000	103.00986			0.00	0	50,000,000
Total EMM02 SPOT									0.00	0	50,000,000
Total For EMM02									0.00	0	50,000,000
EMM03 On 04/05/2024 Spot Bond			10.66000	96.52259	10.66000	101.44783			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM04 On 16/05/2028 Spot Bond			10.85500	92.75392	10.85500	97.22818				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			10.99500	98.00831	10.99500	98.71085				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			10.76000	100.51804	10.76000	101.65306				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	96.95875				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.86914				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.74894				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	101.68826				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.44718				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.19055				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	15.33717	100.00000	15.22597				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.28210	100.00000	6.23656				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.28281				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC21 On 04/05/2016 Spot Bond				100.00000	0.00000	101.65995				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	101.71947				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	101.64212				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	101.33562				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	101.31066				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.13250				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.72727				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.15500	94.43269	12.15500	94.34139				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	98.10990				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	100.49277				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.56417				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.65259			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	107.98100	10.00000	107.89700			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.50244			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.41847			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.46248			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.44047			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.42277			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	101.50242			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.56249			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			8.75500	101.00863	8.75500	100.93771			169,032,785,000.00	19,307,000	43,501,633,200
Total ES18 SPOT									169,032,785,000.00	19,307,000	43,501,633,200
Total For ES18									169,032,785,000.00	19,307,000	43,501,633,200
ES18/R On 20/04/2018 Spot Bond			9.25000	100.12360	9.25000	100.04942			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.44500	105.19554	9.44500	105.11556			2,091,293,954,500.00	221,418,100	7,397,114,500
Total ES23 SPOT									2,091,293,954,500.00	221,418,100	7,397,114,500
Total For ES23									2,091,293,954,500.00	221,418,100	7,397,114,500
ES23/R On 25/01/2023 Spot Bond			10.00000	102.46951	10.00000	102.38713			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.74000	88.62036	9.74000	88.55131			339,693,214,000.00	34,876,100	12,930,292,500
Total ES26 SPOT									339,693,214,000.00	34,876,100	12,930,292,500
Total For ES26									339,693,214,000.00	34,876,100	12,930,292,500
ES33 On 15/09/2033 Spot Bond			10.45500	77.35956	10.35500	77.94864			2,722,003,161,000.00	260,354,200	153,360,166,400
Total ES33 SPOT									2,722,003,161,000.00	260,354,200	153,360,166,400
Total For ES33									2,722,003,161,000.00	260,354,200	153,360,166,400
ES42 On 25/04/2042 Spot Bond			10.54500	81.94743	10.54500	81.87844			265,869,423,108,000.00	25,212,842,400	115,217,880,000
Total ES42 SPOT									265,869,423,108,000.00	25,212,842,400	115,217,880,000
Total For ES42									265,869,423,108,000.00	25,212,842,400	115,217,880,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.83311			0.00	0	7,500,000,000
Total EXX01 SPOT									0.00	0	7,500,000,000
Total For EXX01									0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.06577			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.58288			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.41689			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.23036			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.29779			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	101.24281			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.27324			0.00	0	0
Total FIFC23 SPOT									0.00	0	0
Total For FIFC23									0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.32614			0.00	0	0
Total FIFC25 SPOT									0.00	0	0
Total For FIFC25									0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	100.94635			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	100.97477			0.00	0	0
Total FIFC27 SPOT									0.00	0	0
Total For FIFC27									0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	101.62340			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	0.18180	100.00000	0.18046			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	0.18180	100.00000	0.18046			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	12.73200	100.00000	12.63765			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	12.39468	100.00000	12.30283			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.86494			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.54651			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	100.95738			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4d On 15/09/2023 Spot Bond				100.00000	0.00000	101.01893			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.25500	98.91164	10.25500	98.83058			0.00	0	30,000,000
Total FRB05 SPOT									0.00	0	30,000,000
Total For FRB05									0.00	0	30,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.88851			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.88843			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	99.92800			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.46944			0.00	0	30,000,000
Total FRB11 SPOT									0.00	0	30,000,000
Total For FRB11									0.00	0	30,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.14120			0.00	0	130,000,000
Total FRB12 SPOT									0.00	0	130,000,000
Total For FRB12									0.00	0	130,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.29291			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			10.99000	97.98760	10.99000	100.06154			0.00	0	60,000,000
Total FRB14 SPOT									0.00	0	60,000,000
Total For FRB14									0.00	0	60,000,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.55417			0.00	90,000,000	130,000,000
Total FRB15 SPOT									0.00	90,000,000	130,000,000
Total For FRB15									0.00	90,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.24500			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	100.41557			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.27283			0.00	172,000,000	43,000,000
Total FRB18 SPOT									0.00	172,000,000	43,000,000
Total For FRB18									0.00	172,000,000	43,000,000
FRB19 On 14/04/2021 Spot Bond			12.19000	100.92614	12.19000	100.82830			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.21445			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.95500	106.44969	10.95500	106.35667			0.00	0	100,000,000
Total FRBC21 SPOT									0.00	0	100,000,000
Total For FRBC21									0.00	0	100,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.79364			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.07000	139.40480	2.07000	140.20875			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			2.43000	123.33253	2.43000	282.03131			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.32500	111.81130	2.32500	118.74093			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.99000	96.28680	2.99000	160.43049			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.08000	106.31911	3.08000	205.85875			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI46 On 31/03/2046 Spot Bond			3.57000	91.69489	3.57000	92.11678				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.34500	72.18618	7.34500	71.66273				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.31100	46.88568	9.31100	46.00544				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			9.56000	45.49610	9.56000	44.59856				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	56.55332	100.00000	56.14331				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	22.02498	100.00000	21.81708				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.51675				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91377				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80507				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.87366				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.10348	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.10348	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.87199			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	100.83603			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	100.93465			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	100.85945			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.08316	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 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
FRC127 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
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.90694			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	101.09281			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	101.06368			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	42.02345	100.09221	41.71853			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.78993			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.58968			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.85682			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	94.03575	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.86522			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.79916			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.82175			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	101.04293			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	100.80920			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	70.96701	13.22500	70.89178			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.76914				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	100.74784				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	101.07246				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	100.77752				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			3.55500	104.24891	3.55500	107.74037				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	100.80718				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	100.80718				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	101.41920				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.59447				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	98.57445				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	100.76598				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	100.75031				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	102.10550				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	100.86228				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	71.10368				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	99.88687				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	100.97540				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181 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
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.00044				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	100.79894				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	100.79894				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	100.42926				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	100.44973				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.83844				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.09941				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.09941				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.85997				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.91760	8.75000	101.84411				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.78576				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.38580	100.00000	11.30326				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.53167	100.00000	10.45531				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	96.21683				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	13.63095	100.00000	13.53213				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	98.41319				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	47.88499	100.00000	47.53401				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	101.80812				0.00	0	0
Total FRC212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.78768	100.00000	10.70948				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	33.60905	100.00000	33.35998				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	101.80808				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	33.58028	100.00000	33.33143				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.80404				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.72123				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	101.91860				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.81198				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.88000	134.46754	2.88000	134.33291				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.64261				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.62297				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.62297				0.00	0	0
Total FRC224 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.46792				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	100.94778				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	100.81295				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.65876				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.83597				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	100.56423				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	100.15831				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.74000	128.53855	3.74000	128.40089				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.17257				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	99.85473				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	100.43653				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	100.15813				0.00	0	0
Total FRC237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	100.39229				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	100.15887				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	100.15138				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	100.14651				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	100.14490				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	100.15630				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	100.13599				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	100.15666				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.12642				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	100.14086				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	100.10519				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond			100.00000	2.40664	100.00000	2.38342				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC249										0.00	0	0
FRC251 On 19/10/2020 Spot Bond			100.00000	2.40664	100.00000	2.38342				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.08043				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	99.85268				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.41000	114.17133	3.41000	130.64088				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.86852				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.46000	106.44073	3.46000	130.29863				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	104.48713	3.44000	130.43541				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.21000	101.60216	2.21000	135.77402				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.28000	102.38348	2.28000	148.83062				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	102.29504				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.77154				0.00	0	0
Total FRC83 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.86355				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	100.98710				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	100.95540				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.81788				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.81706				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	102.53059				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	16.30190	100.00000	16.18371				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	40.42777	100.00000	40.13467				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	61.97005	100.00000	61.51082				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	13.03371	100.00000	12.93818				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.91703				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	102.05483				0.00	0	0
Total FRJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.25808				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	99.19651				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	99.32763				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.88038				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			1.95800	86.09015	1.95800	116.14843				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			2.40000	109.75073	2.40000	118.85014				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	100.02146				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	100.05632	10.38000	99.97185				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	100.05632	10.38000	99.97185				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			2.54000	107.01010	2.54000	116.06585				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.52000	221.89083	2.52000	221.67536				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.51000	116.76929	2.51000	116.65587				0.00	0	0
Total FRS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.55000	221.00624	2.55000	220.79107				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.42497				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.81000	114.37316	2.81000	114.25928				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.70500	112.99542	2.70500	112.88389				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	65.30600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.70500	112.99542	2.70500	112.88389				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.67000	120.50823	2.67000	217.29682				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.72000	118.79983	2.72000	215.86088				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.34000	103.93039	2.34000	103.83089				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.75000	169.86413	2.75000	215.00489				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			2.98000	94.27213	2.98000	107.81019				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.03000	101.60388	3.03000	159.78173				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.43000	87.46202	3.43000	100.08875				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.02000	101.73397	3.02000	159.94364				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2016 Spot Bond			100.00000	80.26643	100.00000	79.76056				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.08000	159.13674	3.08000	158.97502				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.26000	199.31653	3.26000	201.07191				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	79.85851				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.36000	88.16881	3.36000	101.24468				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.33000	88.55042	3.33000	101.74504				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.14000	91.23903	3.14000	104.98472				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.89000	162.22801	2.89000	162.06566				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.03000	207.42328	3.03000	207.21331				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	101.52332				0.00	0	0
Total FRS139 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS139										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	100.75815				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	104.17781				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			3.02000	160.10555	3.02000	159.94364				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			3.02000	160.10555	3.02000	159.94364				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
FRS14 On 31/03/2028 Spot Bond			3.31000	94.41701	3.31000	155.32398				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14 On 31/01/2025 Spot Bond			3.11000	111.38598	3.11000	111.58231				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.19000	125.20807	2.19000	286.32579				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			2.08000	126.07914	2.08000	288.32033				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.80000	120.50685	2.80000	275.56144				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.54000	101.75987	2.54000	136.76430				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	99.86064				0.00	0	0
Total FRS49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.07000	140.34005	2.07000	140.20875				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.01708				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.37007				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.87586				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			2.38000	116.34836	2.38000	116.23659				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	43.47856	104.97509	43.15294				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	46.21507	101.07593	45.87679				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	40.55949	100.44759	40.26426				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	44.66275	100.76967	44.33673				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.04000	125.31359	2.04000	125.19678				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

Contract 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 FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.27000	98.33024	2.27000	119.26148				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.19934				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			2.30000	98.09612	2.30000	118.97723				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	101.37721				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			2.28000	124.50075	2.28000	284.70620				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.73736				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	101.26447				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			7.78500	100.92187	7.78500	100.85925				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			8.55000	100.86748	8.55000	100.79866				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			8.77500	103.36886	8.77500	103.29613				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.35500	102.94237	9.35500	102.86483				0.00	0	1,214,400,000
Total FRX19 SPOT										0.00	0	1,214,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX19										0.00	0	1,214,400,000
FRX20 On 01/10/2020 Spot Bond			9.64000	97.41104	9.64000	97.33590				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.34000	88.68621	10.34000	88.61375				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			10.41000	105.90319	10.41000	105.81514				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.79000	92.64669	10.79000	92.56692				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.88500	94.24115	10.88500	94.15886				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			10.94000	91.19286	10.94000	91.11285				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			10.98500	74.28759	10.98500	74.22249				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.70036				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.70874				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.72965				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.76315				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.78826				0.00	0	0
Total FS1C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.89693			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.30128			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	101.19839			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	101.34537			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	101.39435			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	101.43516			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.61462			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.13371	100.00000	4.10308			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	0.69352	100.00000	0.68838			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

Contract 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 FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	22.88502	100.00000	22.71910				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	3.83947	100.00000	3.81163				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	0.64416	100.00000	0.63949				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	8.80817	100.00000	8.72502				0.00	0	28,000,000,000
Total FS5A1U SPOT										0.00	0	28,000,000,000
Total For FS5A1U										0.00	0	28,000,000,000
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.56766	100.00000	1.55287				0.00	0	28,000,000,000
Total FS5A2U SPOT										0.00	0	28,000,000,000
Total For FS5A2U										0.00	0	28,000,000,000
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.27901	100.00000	0.27638				0.00	0	49,000,000,000
Total FS5A3U SPOT										0.00	0	49,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A3U										0.00	0	49,000,000,000
FS5A4L On 20/02/2021 Spot Bond			100.00000	1.45893	100.00000	1.44824				0.00	0	120,000,000,000
Total FS5A4U SPOT										0.00	0	120,000,000,000
Total For FS5A4U										0.00	0	120,000,000,000
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	9,400,000,000
Total FS5A5U SPOT										0.00	0	9,400,000,000
Total For FS5A5U										0.00	0	9,400,000,000
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.56766	100.00000	1.55287				0.00	0	14,000,000,000
Total FS5B1U SPOT										0.00	0	14,000,000,000
Total For FS5B1U										0.00	0	14,000,000,000
FS5C1L On 20/02/2021 Spot Bond			100.00000	1.56766	100.00000	1.55287				0.00	0	8,400,000,000
Total FS5C1U SPOT										0.00	0	8,400,000,000
Total For FS5C1U										0.00	0	8,400,000,000
FS5D1L On 20/02/2021 Spot Bond			100.00000	1.56766	100.00000	1.55287				0.00	0	4,200,000,000
Total FS5D1U SPOT										0.00	0	4,200,000,000
Total For FS5D1U										0.00	0	4,200,000,000
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.56766	100.00000	1.55287				0.00	0	24,000,000,000
Total FS5E1U SPOT										0.00	0	24,000,000,000
Total For FS5E1U										0.00	0	24,000,000,000
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.18092				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			10.13000	99.77733	10.13000	99.69655				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	101.14887				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	101.28256				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.29793				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	101.39782				0.00	0	0
Total GH31B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.52060				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	101.59725				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT36 On 26/05/2016 Spot Bond				100.00000	0.00000	101.46630				0.00	0	0
Total GPT36 SPOT										0.00	0	0
Total For GPT36										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.11820	100.00000	12.03034				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	30.16036	100.00000	29.94170				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	17.59880	100.00000	17.47122				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.54448	100.00000	11.45893				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.93413				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.93179				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	99.92889				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	99.92485				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.54830				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	101.15778				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.95964				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.44938				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.69255				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.16781				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	101.15171				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GSI16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	101.74521				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.84537				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.69779	100.00000	12.60369				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.89018				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.75088				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.56979				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	101.57861				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	101.71932				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	101.65836				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	100.18247				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.76095	100.00000	8.69675				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.76095	100.00000	8.69675				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	9.29373	100.00000	9.22562				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	9.29373	100.00000	9.22562				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	9.97874	100.00000	9.90560				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	9.97874	100.00000	9.90560				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.81597	100.00000	10.73669				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.98446				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	107.98100	10.00000	107.89700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.92000	101.79673	9.92000	101.71553				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.59833				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.50865				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19596				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.10018				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.17500	104.24255	9.17500	104.16550				0.00	0	978,900,000
Total HWAY20 SPOT										0.00	0	978,900,000
Total For HWAY20										0.00	0	978,900,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.61975	100.00000	14.52237				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.07000	126.15869	2.07000	288.50248			0.00	0	7,700,000,000
Total HWAY23 SPOT									0.00	0	7,700,000,000
Total For HWAY23									0.00	0	7,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.94000	130.22731	1.94000	297.80980			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.37000	100.56409	2.37000	100.46788			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			10.49500	92.09897	10.49500	92.02135			0.00	0	8,870,000,000
Total HWAY34 SPOT									0.00	0	8,870,000,000
Total For HWAY34									0.00	0	8,870,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.17850	100.00000	11.10403			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.52500	91.69538	10.52500	91.61789			0.00	0	100,000,000
Total HWAY35 SPOT									0.00	0	100,000,000
Total For HWAY35									0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.17848	100.00000	11.10402			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	84.79263	100.00000	84.21053			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	84.19925	100.00000	83.62777			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	60.15345	100.00000	59.70768			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	107.98100	10.00000	107.89700			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			1.66000	125.32257	1.66000	125.20955		4,371,584,602,000.00	2,633,484,700	95,344,200,000	
Total I2025 SPOT								4,371,584,602,000.00	2,633,484,700	95,344,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									4,371,584,602,000.00	2,633,484,700	95,344,200,000
I2033 On 28/02/2033 Spot Bond			1.74000	105.82534	1.74000	105.72944			92,261,701,536,000.00	53,023,966,400	50,736,119,600
Total I2033 SPOT									12,261,701,536,000.00	53,023,966,400	50,736,119,600
Total For I2033									12,261,701,536,000.00	53,023,966,400	50,736,119,600
I2038 On 31/01/2038 Spot Bond			1.76000	132.75656	1.78000	132.17720			52,078,084,784,000.00	29,589,820,900	185,514,324,700
Total I2038 SPOT									12,078,084,784,000.00	29,589,820,900	185,514,324,700
Total For I2038									12,078,084,784,000.00	29,589,820,900	185,514,324,700
I2046 On 31/03/2046 Spot Bond			1.80000	133.09011	1.80000	132.96865			21,417,975,000,000.00	11,898,875,000	104,834,400,000
Total I2046 SPOT									11,417,975,000,000.00	11,898,875,000	104,834,400,000
Total For I2046									11,417,975,000,000.00	11,898,875,000	104,834,400,000
I2050 On 31/12/2050 Spot Bond			1.76000	145.47993	1.77000	144.99792			53,376,977,104,000.00	30,327,827,900	79,739,425,500
Total I2050 SPOT									13,376,977,104,000.00	30,327,827,900	79,739,425,500
Total For I2050									13,376,977,104,000.00	30,327,827,900	79,739,425,500
IBL22 On 15/03/2018 Spot Bond			8.79000	103.14161	8.79000	103.06930			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			8.72500	101.34894	8.72500	101.27826			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	101.81410			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.75000	99.90679	1.75000	136.25016			0.00	0	3,323,300,000
Total IBL34 SPOT									0.00	0	3,323,300,000
Total For IBL34									0.00	0	3,323,300,000
IBL36 On 31/01/2022 Spot Bond			2.14000	103.93300	2.14000	139.68951			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.72442			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.91000	100.28751	8.91000	100.21587			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	101.18967			0.00	0	0
Total IBL42 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700			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			9.58500	99.09367	9.58500	99.01765			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			9.98500	93.65708	9.98500	93.58191			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.09000	97.39784	9.09000	97.32689			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			9.97500	99.06320	9.97500	98.98375		798,000,000,000.00	80,000,000	40,000,000	
Total IBL50 SPOT								798,000,000,000.00	80,000,000	40,000,000	
Total For IBL50								798,000,000,000.00	80,000,000	40,000,000	
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.74533			0.00	33,000,000,000	11,000,000,000
Total IBL52 SPOT									0.00	33,000,000,000	11,000,000,000
Total For IBL52									0.00	33,000,000,000	11,000,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.04870			0.00	0	120,000,000
Total IBL53 SPOT									0.00	0	120,000,000
Total For IBL53									0.00	0	120,000,000
IBL54 On 31/07/2016 Spot Bond			8.05500	101.45325	8.05500	101.38753			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			9.36500	99.36026	9.36500	99.28534			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.73766			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.44259			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.56000	101.63358	8.56000	101.56339			0.00	0	0
Total IBL58 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.32500	101.41713	9.32500	101.34097			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			10.41000	101.07024	10.41000	100.98574			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	100.50303			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	99.93663			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	99.61081			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	98.73172			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.84385			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.87452			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.87000	134.53832	2.87000	134.40371		172,200,000,000.00	60,000,000	30,000,000	
Total IBL67 SPOT								172,200,000,000.00	60,000,000	30,000,000	
Total For IBL67								172,200,000,000.00	60,000,000	30,000,000	
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.56508			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	19.43683	100.00000	19.29437		400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total IBL69U SPOT								10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For IBL69U								10,000,000,000,000.00	4,000,000,000	4,000,000,000	
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.43689			0.00	0	0
Total IBL73 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.47976				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				101.22308	0.00000	101.29764				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	101.33636				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			10.46000	102.18643	10.46000	102.10060				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			9.15500	104.43472	9.15500	104.35769				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	18.03839	100.00000	19.98573				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	10.24683	100.00000	12.31287				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	99.84099				0.00	6,800,000,000	3,400,000,000
Total IBL82 SPOT										0.00	6,800,000,000	3,400,000,000
Total For IBL82										0.00	6,800,000,000	3,400,000,000
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.74932				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	8.78036	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01948	100.00000	0.01935				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	100.02446				0.00	0	0
Total IDCG01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.68958				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.02000	94.10748	10.02000	94.03209				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	101.22418				0.00	0	1,000,000,000
Total IDCG04 SPOT										0.00	0	1,000,000,000
Total For IDCG04										0.00	0	1,000,000,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.88425				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.71000	97.59145	10.71000	97.50757				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.56128				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.52000	103.37991	11.52000	103.26053				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.15990	5.00000	101.11874				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.08099	5.00000	100.04049				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.45304	4.00000	100.42061				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.08661	4.00000	100.05412				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	86.73090	100.00000	86.13138				0.00	0	0
Total IDW01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	86.68221	100.00000	86.08302				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	86.68221	100.00000	86.08302				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			9.11000	100.94998	9.11000	100.87629				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.07619	100.00000	8.01763				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	32.76800	100.00000	40.65979				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	31.99225	100.00000	31.75517				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	2.89153	100.00000	2.87515				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	9.39006	100.00000	9.32124				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	12.26817	100.00000	12.17726				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.82502	100.00000	12.73103				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	10.69587	100.00000	10.62501				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	58.31119	100.00000	57.88381				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.87606	100.00000	10.79720				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	18.25889	100.00000	18.12651				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	88.73056	100.00000	88.11007				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	89.25440	100.00000	88.64584				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	45.87767	100.00000	45.58179				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	45.87767	100.00000	45.58179				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	63.04698	100.00000	62.58989				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.30444	100.00000	12.21325				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	12.11721	100.00000	12.01988				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	96.30607	100.00000	95.54974				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	96.30607	100.00000	95.54974				0.00	0	0
Total IN672U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN672U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.65000	99.83261	7.65000	99.70743				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			7.65000	99.68660	7.65000	99.56179				0.00	0	0
Total INA619 SPOT										0.00	0	0
Total For INA619										0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.75000	99.53505	7.75000	99.40899				0.00	0	0
Total INA620 SPOT										0.00	0	0
Total For INA620										0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.75000	99.38801	7.75000	99.26233				0.00	0	0
Total INA621 SPOT										0.00	0	0
Total For INA621										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.46599				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.83670				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.82296				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.38523	6.50000	100.33262				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.85120				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.79830				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.74007				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	107.08185				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.14638				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	100.05644				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.19711				0.00	0	100,000,000
Total INLV03 SPOT										0.00	0	100,000,000
Total For INLV03										0.00	0	100,000,000
INLV04 On 11/02/2021 Spot Bond			12.49000	103.53759	12.49000	103.43425				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IP277U On 06/06/2016 Spot Bond			100.00000	89.68059	100.00000	89.02439				0.00	0	0
Total IP277U SPOT										0.00	0	0
Total For IP277U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.22063				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			8.55500	100.50581	8.55500	100.43682				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	100.49665				0.00	0	0
Total IPF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.50689			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	100.51375			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.16486			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	100.16777			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	101.14859			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.81872			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.84303			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.85762			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.75333			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.76168			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.77004			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	101.70601			0.00	0	0
Total IPFC09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPFC09									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.39000	100.08524	10.39000	100.00172			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.19000	101.50104	9.19000	101.42672			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.40473			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.55387			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.12896			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.69342			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	101.21073			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.92000	99.74347	2.92000	134.05013			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.58000	151.32040	3.58000	151.16055			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	100.47774			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	100.29346			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	99.96202			0.00	0	0
Total IV024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.99582				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	98.90819				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			3.66000	106.04357	3.66000	106.85569				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			3.66000	105.95516	3.66000	106.85569				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	101.12439				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.51090				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.17779				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.19000	103.48553	12.19000	103.38466				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.47009				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond			100.00000	1.01181	100.00000	100.00000				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	13.78873	100.00000	13.68767				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			11.11500	104.43038	11.11500	104.33732				0.00	0	0
Total IV08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.03227				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			3.68000	149.81078	3.68000	149.65130				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	97.07447	100.00000	96.30607				0.00	0	0
Total IV619U SPOT										0.00	0	0
Total For IV619U										0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.65000	99.79085	7.65000	99.66578				0.00	0	0
Total IVA618 SPOT										0.00	0	0
Total For IVA618										0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.65000	99.64496	7.65000	99.52026				0.00	0	0
Total IVA619 SPOT										0.00	0	0
Total For IVA619										0.00	0	0
IVA621 On 26/05/2016 Spot Bond			7.75000	99.34609	7.75000	99.22051				0.00	0	0
Total IVA621 SPOT										0.00	0	0
Total For IVA621										0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	98.76276	7.75000	98.63865				0.00	0	0
Total IVA625 SPOT										0.00	0	0
Total For IVA625										0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.75000	98.47366	7.75000	98.35028				0.00	0	0
Total IVA627 SPOT										0.00	0	0
Total For IVA627										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.29649				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	101.46580				0.00	0	0
Total IVC015 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.21074				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	100.01425				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	100.24427				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.24696				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.23486				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	100.18751				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	99.84018				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.75486				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.51316				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.44187				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	99.93383				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.70874				0.00	0	0
Total IVC032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.55649				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	100.56886				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	91.18412				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.92500	100.80759	9.92500	100.72714				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.24223	100.00000	18.12071				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	14.23505	100.00000	14.13072				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			10.06000	99.49369	10.06000	99.41324				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.83718				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.56256				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.81964				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.44953				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	101.19325				0.00	0	0
Total IVC050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.92604				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.74283				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.60884				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	99.84485				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	100.44127				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.98201				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.73926				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	100.53061				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.57711				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.88882				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	100.90585				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	101.03985				0.00	0	0
Total IVC065 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.82670			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	101.83327			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	100.04796			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	101.18781			0.00	0	0
Total IVC071 SPOT									0.00	0	0
Total For IVC071									0.00	0	0
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	101.18935			0.00	0	0
Total IVC072 SPOT									0.00	0	0
Total For IVC072									0.00	0	0
IVC075 On 21/04/2019 Spot Bond			100.00000	8.78036	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total IVC075 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For IVC075								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
IVC68U On 07/12/2021 Spot Bond			100.00000	2.03689	100.00000	2.02535		0.00	0	0	
Total IVC68U SPOT								0.00	0	0	
Total For IVC68U								0.00	0	0	
IVC73U On 22/03/2018 Spot Bond			100.00000	30.48365	100.00000	30.26265		0.00	0	0	
Total IVC73U SPOT								0.00	0	0	
Total For IVC73U								0.00	0	0	
IVC74U On 22/09/2018 Spot Bond			100.00000	22.78635	100.00000	22.62116		0.00	0	0	
Total IVC74U SPOT								0.00	0	0	
Total For IVC74U								0.00	0	0	
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.69819		0.00	0	0	
Total JAS01 SPOT								0.00	0	0	
Total For JAS01								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.02404		0.00	0	0	
Total KAP001 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP001										0.00	0	0
KAP00: On 13/06/2019 Spot Bond				100.00000	0.00000	100.94724				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	101.09694				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	15.44359	100.00000	15.31328				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	101.27131				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	102.28059				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	102.28234				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			9.26000	129.45907	9.26000	129.36252				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	100.64118				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.92550				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	101.10079				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.75625				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.83342				0.00	0	0
Total LBK08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.55500	101.18390	10.55500	101.09816			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.57518	9.71000	101.49585			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.81666			0.00	0	0
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	29.97135	100.00000	29.75167			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.74712			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			9.45000	99.36206	9.45000	99.28647		378,000,000,000.00	40,000,000	3,280,000,000	
Total LGL02 SPOT								378,000,000,000.00	40,000,000	3,280,000,000	
Total For LGL02								378,000,000,000.00	40,000,000	3,280,000,000	
LGL03 On 03/04/2018 Spot Bond			9.69000	96.90188	9.69000	96.82675		0.00	0	1,000,000,000	
Total LGL03 SPOT								0.00	0	1,000,000,000	
Total For LGL03								0.00	0	1,000,000,000	
LGL04 On 14/08/2020 Spot Bond			10.60500	96.88383	10.60500	96.80135		413,595,000,000.00	39,000,000	599,500,000	
Total LGL04 SPOT								413,595,000,000.00	39,000,000	599,500,000	
Total For LGL04								413,595,000,000.00	39,000,000	599,500,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.99560		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.36377		0.00	0	10,000,000	
Total LHL03 SPOT								0.00	0	10,000,000	
Total For LHL03								0.00	0	10,000,000	
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.03966		0.00	0	0	
Total LHL13 SPOT								0.00	0	0	
Total For LHL13								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.27917		0.00	0	0	
Total LHL17 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.65500	105.09878	13.65500	104.96187				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			14.55500	105.53863	14.55500	105.39241				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.81582				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.41065				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.49224				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.59011				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.51185				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.71067				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	101.65020				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	98.00616				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond			100.00000	59.88531	100.00000	59.54510				0.00	0	5,000,000,000
Total MAQ083 SPOT										0.00	0	5,000,000,000
Total For MAQ083										0.00	0	5,000,000,000
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.07060				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.07747				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	100.39287				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.44152				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.65524				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.79009				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.00819				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.49584				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	99.99421				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.59396				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.62633				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.21336				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.43262				0.00	0	0
Total MBF046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.03780				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.81850				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.88524				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.50308				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.16670	2.30000	102.66395				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.02863				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.60015				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	38.84980	100.00000	38.56505				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	37.68419	100.00000	31.35436				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	37.74484	100.00000	31.42045				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	32.17215	100.00000	31.93374				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	60.60254	100.00000	60.15345				0.00	0	0
Total MBP33U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	99.84665			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			9.55500	98.89761	9.55500	98.82197			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.60500	98.46429	9.60500	98.38861		106,615,500,000.00		11,100,000	113,000,000
Total MBSA02 SPOT								106,615,500,000.00		11,100,000	113,000,000
Total For MBSA02								106,615,500,000.00		11,100,000	113,000,000
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.37508			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.29392			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.39396			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.72500	100.38368	8.72500	100.31444			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			9.57500	102.27533	9.57500	102.19653			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			10.31500	101.73316	10.31500	101.64885			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.72548			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			10.35500	100.71558	10.35500	100.61315			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.65000	102.63051	9.65000	102.55125			0.00	0	0
Total MIL02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.81491			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			10.19000	100.27804	10.19000	100.49194			0.00	0	450,000,000
Total MMIG02 SPOT									0.00	0	450,000,000
Total For MMIG02									0.00	0	450,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.64356			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.91000	98.08471	11.91000	98.75765			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			11.44000	101.45936	11.44000	99.49620			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	57.24334	100.00000	56.82833			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			9.35000	102.50906	9.35000	102.43231			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			9.34000	103.72740	9.34000	103.64939		373,600,000,000.00		40,000,000	20,000,000
Total MTN04 SPOT								373,600,000,000.00		40,000,000	20,000,000
Total For MTN04								373,600,000,000.00		40,000,000	20,000,000
MTN05 On 28/09/2016 Spot Bond			100.00000	72.98949	100.00000	72.57162			0.00	0	0
Total MTN05U SPOT									0.00	0	0
Total For MTN05U									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	58.21500	100.00000	57.88428		25,000,000,000,000.00		250,000,000	250,000,000
Total MTN06U SPOT								25,000,000,000,000.00		250,000,000	250,000,000
Total For MTN06U								25,000,000,000,000.00		250,000,000	250,000,000
MTN07 On 22/03/2017 Spot Bond			100.00000	60.12330	100.00000	59.68741			0.00	0	0
Total MTN07U SPOT									0.00	0	0
Total For MTN07U									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	18.73067	100.00000	8.72564		020,000,000,000,000.00		110,200,000,000	95,000,000,000
Total MTN08U SPOT								20,000,000,000,000.00		110,200,000,000	95,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN08U										20,000,000,000,000.00	110,200,000,000	95,000,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	18.17444	100.00000	18.05403				0.00	0	20,000,000,000
Total MTN09U SPOT										0.00	0	20,000,000,000
Total For MTN09U										0.00	0	20,000,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	9.08556	100.89771	9.01770				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.19255	100.61875	9.12405				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.73804				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.74642				0.00	0	0
Total N5C23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.83761			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	95.73262			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.63315	100.00000	11.54880			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.45032	100.00000	12.36005			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			10.61000	92.65871	10.61000	92.57979			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.17000	101.14796	10.17000	101.06574			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			8.43000	101.32542	8.43000	101.25670			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.88000	100.15959	9.88000	100.08001		1,088,776,000,000.00		110,200,000	1,055,100,000
Total NBK11A SPOT								1,088,776,000,000.00		110,200,000	1,055,100,000
Total For NBK11A								1,088,776,000,000.00		110,200,000	1,055,100,000
NBK12 On 19/03/2021 Spot Bond			9.64000	99.92881	9.64000	99.85214			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			10.11000	98.92499	10.11000	98.84549			0.00	0	90,000,000
Total NBK13A SPOT									0.00	0	90,000,000
Total For NBK13A									0.00	0	90,000,000
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.79183			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			10.00000	100.24216	10.00000	100.17972		2,000,000,000,000.00		200,000,000	400,000,000
Total NBK14A SPOT								2,000,000,000,000.00		200,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK14A										2,000,000,000,000.00	200,000,000	400,000,000
NBK15, On 11/02/2022 Spot Bond			10.24000	95.53747	10.24000	95.45888				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.83943				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.87000	93.89098	10.87000	93.80910				0.00	0	1,360,000,000
Total NBK16A SPOT										0.00	0	1,360,000,000
Total For NBK16A										0.00	0	1,360,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	99.90754				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			11.04000	93.58023	11.04000	93.49784				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.15458				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.98500	101.28378	9.98500	101.20292				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	100.54456				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			10.39000	100.49816	10.39000	100.41476				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	100.26022				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			11.11000	99.62407	11.11000	99.53581				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	100.54511				0.00	0	0
Total NBK20B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK20B										0.00	0	0
NBK21 On 21/07/2022 Spot Bond			11.31000	98.47145	11.31000	98.38220				0.00	0	200,000,000
Total NBK21A SPOT										0.00	0	200,000,000
Total For NBK21A										0.00	0	200,000,000
NBK21 On 10/11/2017 Spot Bond				100.00000	0.00000	101.48040				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22 On 19/11/2022 Spot Bond			9.53000	106.94902	9.53000	106.86699				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22 On 12/02/2018 Spot Bond				100.00000	0.00000	101.45042				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			10.96000	103.01659	10.96000	102.92604				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23 On 12/02/2020 Spot Bond				100.00000	0.00000	101.61278				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			11.21000	102.97097	11.21000	102.87844				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
NBK24 On 11/02/2022 Spot Bond				100.00000	0.00000	101.65579				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25 On 17/02/2023 Spot Bond			10.35000	103.43111	10.35000	103.34465				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25 On 12/02/2025 Spot Bond				100.00000	0.00000	101.71754				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26 On 22/04/2026 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27 On 01/06/2018 Spot Bond				100.00000	0.00000	101.14668				0.00	0	0
Total NBK27B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.46256				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.46945				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.53033				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.54537				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.28167				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			9.48500	106.82015	9.48500	106.73947				0.00	0	600,000,000
Total NBK3A SPOT										0.00	0	600,000,000
Total For NBK3A										0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.43500	39.80438	11.43500	39.76907				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	100.01741				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	99.33122				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.61909				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.75268				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.68058				0.00	0	0
Total NCLN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.67719				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.84727				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.76598				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.60500	101.31069	10.60500	101.22538				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.76185				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.64000	100.21656	10.64000	100.13190				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.76598				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.69828				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.71969				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.77258				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.78082				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	101.18384				0.00	0	0
Total NCLN92 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.26702				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.76350				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	100.33919				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	99.92214				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.24616				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.78500	98.92666	10.78500	99.66028				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	98.00894				0.00	0	30,000,000
Total NED16 SPOT										0.00	0	30,000,000
Total For NED16										0.00	0	30,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.19872				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	100.10759				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.61517				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.90500	100.38732	11.90500	101.45049				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	100.33589				0.00	0	0
Total NED9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	118.99536	9.44500	118.90488				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	107.98100	10.00000	107.89700				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			2.09000	178.22956	2.09000	178.06271				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			2.52000	102.67214	2.52000	116.91575				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	194.40868	3.45000	194.22339				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.91000	113.47291	2.91000	113.35903				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.17000	156.95380	3.17000	147.59946				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.08000	158.96290	3.08000	158.97502				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			9.40500	102.14734	9.40500	102.07000				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	60.38504	100.00000	60.02318				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.03500	103.14380	10.03500	103.05864				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.40417				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.27808				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.31894				0.00	300,000,000	150,000,000
Total NQ1A17 SPOT										0.00	300,000,000	150,000,000
Total For NQ1A17										0.00	300,000,000	150,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.29445				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.36630				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.23500	103.17331	10.23500	103.08646				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.34344				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.32712				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.43639				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			10.43500	103.20285	10.43500	103.11430				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	101.35977				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	101.36795				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.50654				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.66957				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.57019				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	101.39243				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			9.37500	111.39436	9.37500	111.31074				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.12000	109.81909	10.12000	109.72978				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.98500	181.69897	1.98500	181.53043				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			11.51000	109.75221	11.51000	109.65159				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.61373				0.00	0	400,000,000
Total NTC12 SPOT										0.00	0	400,000,000
Total For NTC12										0.00	0	400,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.85872				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.10383				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	101.09706				0.00	0	0
Total NTC18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.85828			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.39160			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.69221			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	19.62228	100.00000	19.47687			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.69693			0.00	112,000,000	28,000,000
Total OML02 SPOT									0.00	112,000,000	28,000,000
Total For OML02									0.00	112,000,000	28,000,000
OML03 On 27/11/2019 Spot Bond			10.55500	99.99557	10.55500	99.91084			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	100.97349			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.72000	95.54140	10.72000	97.88214		643,200,000,000.00	60,000,000	2,030,000,000	
Total OML05 SPOT								643,200,000,000.00	60,000,000	2,030,000,000	
Total For OML05								643,200,000,000.00	60,000,000	2,030,000,000	
OML06 On 19/03/2022 Spot Bond			11.29000	96.91785	11.29000	96.83112		0.00	0	2,500,000,000	
Total OML06 SPOT								0.00	0	2,500,000,000	
Total For OML06								0.00	0	2,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.86000	94.98395	11.86000	96.09213		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	100.93294		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			11.28000	99.52067	11.28000	99.43168		0.00	0	2,000,000,000	
Total OML09 SPOT								0.00	0	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML09										0.00	0	2,000,000,000
OML10 On 14/09/2025 Spot Bond			11.76000	98.97340	11.76000	98.88124				0.00	0	1,070,000,000
Total OML10 SPOT										0.00	0	1,070,000,000
Total For OML10										0.00	0	1,070,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	98.63014	100.00000	97.82609				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	107.98100	10.00000	107.89700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	99.50907				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.14223				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	101.68120				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.07691				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	100.96767				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.03113				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.17318				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	99.54185				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			10.29000	100.39226	10.29000	101.33555				0.00	0	0
Total PPC004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.86780				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.86634				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	99.86310				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	99.84918				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	99.84594				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	99.72729				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.68000	44.02377	8.68000	43.99312				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R159 On 15/09/2016 Spot Bond			7.40500	103.74035	7.40500	103.67903			367,645,080,000,000.00	319,736,000,000	177,660,000,000	
Total R159 SPOT									367,645,080,000,000.00	319,736,000,000	177,660,000,000	
Total For R159									367,645,080,000,000.00	319,736,000,000	177,660,000,000	
R159P On 15/09/2016 Spot Bond			7.23500	97.24360	7.23500	97.18740				0.00	0	0
Total R159P SPOT										0.00	0	0
Total For R159P										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.94000	114.16829	8.86000	114.67015			261,201,400,638,000.00	2,042,639,977,700	2,257,411,847,400	
Total R186 SPOT									261,201,400,638,000.00	2,042,639,977,700	2,257,411,847,400	
Total For R186									261,201,400,638,000.00	2,042,639,977,700	2,257,411,847,400	
R187P On 21/12/2026 Spot Bond			8.60000	40.76941	8.60000	40.74128				0.00	0	0
Total R187P SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.52000	37.81370	8.52000	37.78785			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.57500	297.96024	1.58000	297.59919		17,014,525,762,500.00	10,802,873,500	32,780,300,000	
Total R197 SPOT								17,014,525,762,500.00	10,802,873,500	32,780,300,000	
Total For R197								17,014,525,762,500.00	10,802,873,500	32,780,300,000	
R202 On 07/12/2033 Spot Bond			1.72000	247.15135	1.72000	246.92741		6,215,458,736,000.00	3,613,638,800	252,045,347,700	
Total R202 SPOT								6,215,458,736,000.00	3,613,638,800	252,045,347,700	
Total For R202								6,215,458,736,000.00	3,613,638,800	252,045,347,700	
R2023 On 28/02/2023 Spot Bond			8.78000	95.95930	8.71000	96.23654		683,377,540,838,000.00	419,519,082,100	643,529,996,800	
Total R2023 SPOT								683,377,540,838,000.00	419,519,082,100	643,529,996,800	
Total For R2023								683,377,540,838,000.00	419,519,082,100	643,529,996,800	
R203 On 15/09/2017 Spot Bond			7.84500	101.42864	7.79000	101.43686		777,312,572,133,500.00	608,962,724,300	940,149,591,400	
Total R203 SPOT								777,312,572,133,500.00	608,962,724,300	940,149,591,400	
Total For R203								777,312,572,133,500.00	608,962,724,300	940,149,591,400	
R2030 On 31/01/2030 Spot Bond			9.23500	92.33154	9.23500	92.26287		581,367,621,067,000.00	496,087,452,200	841,138,324,800	
Total R2030 SPOT								581,367,621,067,000.00	496,087,452,200	841,138,324,800	
Total For R2030								581,367,621,067,000.00	496,087,452,200	841,138,324,800	
R2032 On 31/03/2032 Spot Bond			9.37000	91.37843	9.37000	91.30987		530,024,489,000,000.00	163,289,700,000	301,576,236,500	
Total R2032 SPOT								530,024,489,000,000.00	163,289,700,000	301,576,236,500	
Total For R2032								530,024,489,000,000.00	163,289,700,000	301,576,236,500	
R2035 On 28/02/2035 Spot Bond			9.46500	96.20293	9.46500	96.13082		703,838,213,535,000.00	74,362,199,000	639,734,708,100	
Total R2035 SPOT								703,838,213,535,000.00	74,362,199,000	639,734,708,100	
Total For R2035								703,838,213,535,000.00	74,362,199,000	639,734,708,100	
R2037 On 31/01/2037 Spot Bond			9.52500	92.75743	9.52500	92.68633		344,651,036,177,500.00	246,157,589,100	681,924,596,400	
Total R2037 SPOT								344,651,036,177,500.00	246,157,589,100	681,924,596,400	
Total For R2037								344,651,036,177,500.00	246,157,589,100	681,924,596,400	
R204 On 21/12/2018 Spot Bond			8.21500	102.23299	8.15500	102.30634		697,530,990,393,000.00	937,009,250,200	824,074,010,700	
Total R204 SPOT								697,530,990,393,000.00	937,009,250,200	824,074,010,700	
Total For R204								697,530,990,393,000.00	937,009,250,200	824,074,010,700	
R2040 On 31/01/2040 Spot Bond			9.59000	96.58722	9.59000	96.51268		460,710,440,000,000.00	152,316,000,000	368,956,000,000	
Total R2040 SPOT								460,710,440,000,000.00	152,316,000,000	368,956,000,000	
Total For R2040								460,710,440,000,000.00	152,316,000,000	368,956,000,000	
R2044 On 31/01/2044 Spot Bond			9.62500	93.59514	9.62500	93.52265		944,267,410,625,000.00	98,105,705,000	582,001,580,600	
Total R2044 SPOT								944,267,410,625,000.00	98,105,705,000	582,001,580,600	
Total For R2044								944,267,410,625,000.00	98,105,705,000	582,001,580,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									14,267,410,625,000.00	98,105,705,000	582,001,580,600
R2048 On 28/02/2048 Spot Bond			9.62000	92.73627	9.62000	92.66564			786,551,157,168,000.00	393,612,386,400	1,072,004,853,200
Total R2048 SPOT									16,551,157,168,000.00	393,612,386,400	1,072,004,853,200
Total For R2048									16,551,157,168,000.00	393,612,386,400	1,072,004,853,200
R207 On 15/01/2020 Spot Bond			8.40500	98.36582	8.35500	98.45316			891,143,942,986,500.00	343,979,053,300	1,077,180,019,600
Total R207 SPOT									11,143,942,986,500.00	343,979,053,300	1,077,180,019,600
Total For R207									11,143,942,986,500.00	343,979,053,300	1,077,180,019,600
R208 On 31/03/2021 Spot Bond			8.54500	93.35025	8.49000	93.49492			405,339,949,096,000.00	632,573,428,800	836,359,767,700
Total R208 SPOT									15,339,949,096,000.00	632,573,428,800	836,359,767,700
Total For R208									15,339,949,096,000.00	632,573,428,800	836,359,767,700
R209 On 31/03/2036 Spot Bond			9.50500	71.55321	9.40500	72.18947			278,540,190,640,500.00	450,135,738,100	1,267,578,270,100
Total R209 SPOT									18,540,190,640,500.00	450,135,738,100	1,267,578,270,100
Total For R209									18,540,190,640,500.00	450,135,738,100	1,267,578,270,100
R210 On 31/03/2028 Spot Bond			1.68000	183.60817	1.68000	183.44240			5,956,571,544,000.00	3,545,578,300	96,526,588,000
Total R210 SPOT									5,956,571,544,000.00	3,545,578,300	96,526,588,000
Total For R210									5,956,571,544,000.00	3,545,578,300	96,526,588,000
R211 On 31/01/2017 Spot Bond			0.35000	137.82597	0.35000	137.71644			4,425,138,270,000.00	12,643,252,200	122,614,252,200
Total R211 SPOT									4,425,138,270,000.00	12,643,252,200	122,614,252,200
Total For R211									4,425,138,270,000.00	12,643,252,200	122,614,252,200
R212 On 31/01/2022 Spot Bond			1.57000	144.11137	1.57000	143.98245			7,534,415,713,000.00	4,798,990,900	210,282,229,500
Total R212 SPOT									7,534,415,713,000.00	4,798,990,900	210,282,229,500
Total For R212									7,534,415,713,000.00	4,798,990,900	210,282,229,500
R213 On 28/02/2031 Spot Bond			9.36500	82.29745	9.27000	82.89123			002,523,357,594,500.00	427,391,709,300	603,167,145,100
Total R213 SPOT									12,523,357,594,500.00	427,391,709,300	603,167,145,100
Total For R213									12,523,357,594,500.00	427,391,709,300	603,167,145,100
R214 On 28/02/2041 Spot Bond			9.53500	72.30104	9.53500	72.24645			305,038,404,280,500.00	136,868,212,300	667,757,479,400
Total R214 SPOT									15,038,404,280,500.00	136,868,212,300	667,757,479,400
Total For R214									15,038,404,280,500.00	136,868,212,300	667,757,479,400
R230C On 15/09/2016 Spot Bond			7.23500	97.24360	7.23500	97.18740			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			7.22500	98.88430	7.22500	98.82627			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			7.28500	95.41627	7.28500	95.36033			0.00	0	0
Total R330C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.76500	91.57199	7.76500	91.51483				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.81500	88.07937	7.81500	88.02404				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			8.16000	84.16303	8.16000	84.10788				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			8.14000	80.90507	8.14000	80.85218				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			8.12000	77.78818	8.12000	77.73744				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			8.11000	74.77946	8.11000	74.73075				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			8.31500	71.27963	8.31500	71.23205				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.29500	68.49568	8.29500	68.45006				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			8.41000	65.39470	8.41000	65.35056				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			8.38000	62.85809	8.38000	62.81581				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			8.35000	60.43729	8.35000	60.39678				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			8.32000	58.12647	8.32000	58.08765				0.00	0	0
Total R342C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.28000	55.95856	8.28000	55.92136				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			8.24000	53.89223	8.24000	53.85657				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.80000	49.54129	8.80000	49.50633				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.76000	47.61099	8.76000	47.57754				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.72000	45.77347	8.72000	45.74146				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.68000	44.02377	8.68000	43.99312				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.64000	42.35721	8.64000	42.32786				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.60000	40.76941	8.60000	40.74128				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.56000	39.25621	8.56000	39.22925				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			8.52000	37.81370	8.52000	37.78785				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.53575				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.79717				0.00	0	0
Total RCSB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.45927				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	101.10952				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	44.59555	100.00000	46.00522				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	32.84845	100.00000	40.75961				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	61.22808	100.00000	60.78417				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	61.70799	100.00000	61.26060				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	29.61424	100.00000	29.39719				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	42.78793	100.00000	42.44681				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	9.15175	100.00000	9.07965				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	29.54550	100.00000	29.30996				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	21.41688	100.00000	21.24614				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	11.40430	100.00000	11.31337				0.00	0	0
Total RDF05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.97103			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.56779			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	101.29320			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.78278			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.22101			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	99.87123			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.36883			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	101.05357			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	101.07691			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.69657			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.44150			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	100.04450			0.00	0	0
Total REBC02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.32117				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	101.15378				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.52549				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	30.75294	100.00000	30.52998				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	17.76346	100.00000	17.63467				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	12.47951	100.00000	12.38904				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.40621	100.00000	10.33077				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.12954				0.00	300,000,000	300,000,000
Total RES15 SPOT										0.00	300,000,000	300,000,000
Total For RES15										0.00	300,000,000	300,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.83055				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	101.11805				0.00	1,200,000,000	600,000,000
Total RES24 SPOT										0.00	1,200,000,000	600,000,000
Total For RES24										0.00	1,200,000,000	600,000,000
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.19164				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	101.35718				0.00	0	0
Total RES29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.08507				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	100.28782				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	89.83367				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	99.49340				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	99.46489				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.80221				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.68375				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.32754	12.35000	104.22455				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.72737	100.00000	18.58859				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.73363				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	15.41175	100.00000	15.30001				0.00	0	0
Total RPP01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	83.29519	100.00000	82.72727			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.78527	100.00000	13.73493			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	65.69049	100.00000	65.20370			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	107.19900			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	58.75193			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			10.39000	98.50266	10.39000	98.42092		519,500,000,000,000.00	50,000,000,000	25,000,000,000	
Total RW21 SPOT								19,500,000,000,000.00	50,000,000,000	25,000,000,000	
Total For RW21								19,500,000,000,000.00	50,000,000,000	25,000,000,000	
RW23 On 10/12/2023 Spot Bond			10.26000	99.63576	10.26000	99.55407		656,640,000,000,000.00	64,000,000,000	31,500,000,000	
Total RW23 SPOT								16,640,000,000,000.00	64,000,000,000	31,500,000,000	
Total For RW23								16,640,000,000,000.00	64,000,000,000	31,500,000,000	
RW28 On 10/12/2028 Spot Bond			10.62000	101.23489	10.62000	101.14907		456,660,000,000,000.00	43,000,000,000	21,710,000,000	
Total RW28 SPOT								16,660,000,000,000.00	43,000,000,000	21,710,000,000	
Total For RW28								16,660,000,000,000.00	43,000,000,000	21,710,000,000	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	102.21118		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			8.60500	105.75955	8.60500	105.68614		0.00	0	0	
Total SBK12 SPOT								0.00	0	0	
Total For SBK12								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.84724		0.00	0	0	
Total SBK13 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.89000	103.50151	9.89000	103.41965				0.00	0	100,000,000
Total SBK14 SPOT										0.00	0	100,000,000
Total For SBK14										0.00	0	100,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.28996				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	100.41422				0.00	0	10,000,000
Total SBK16 SPOT										0.00	0	10,000,000
Total For SBK16										0.00	0	10,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.76793				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.80516				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	99.92659				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.62829				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.53076				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.66897				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			12.31000	101.55674	12.31000	101.45681				0.00	0	1,915,000,000
Total SBK23 SPOT										0.00	0	1,915,000,000
Total For SBK23										0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.40419				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK25 On 25/04/2026 Spot Bond			100.00000	0.02062	100.00000	100.00000				0.00	0	0
Total SBK25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK25										0.00	0	0
SBK26 On 25/04/2026 Spot Bond			100.00000	12.27639	100.00000	100.00000				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.90500	97.71512	9.90500	97.63771			13,867,000,000,000.00	1,400,000,000	3,320,000,000	
Total SBK9 SPOT									13,867,000,000,000.00	1,400,000,000	3,320,000,000	
Total For SBK9									13,867,000,000,000.00	1,400,000,000	3,320,000,000	
SBN33 On 15/09/2017 Spot Bond			9.19000	99.70341	9.19000	99.63040			555,076,000,000.00	60,400,000	30,200,000	
Total SBN33 SPOT									555,076,000,000.00	60,400,000	30,200,000	
Total For SBN33									555,076,000,000.00	60,400,000	30,200,000	
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.21539			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	100.44377			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			8.68000	101.09382	8.68000	101.02382			0.00	0	0	
Total SBS13 SPOT									0.00	0	0	
Total For SBS13									0.00	0	0	
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	99.92288			0.00	0	400,000,000	
Total SBS15 SPOT									0.00	0	400,000,000	
Total For SBS15									0.00	0	400,000,000	
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.17690			0.00	0	0	
Total SBS16 SPOT									0.00	0	0	
Total For SBS16									0.00	0	0	
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.55078			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			10.23000	103.22444	10.23000	103.14006			0.00	0	70,000,000	
Total SBS19 SPOT									0.00	0	70,000,000	
Total For SBS19									0.00	0	70,000,000	
SBS20 On 15/05/2026 Spot Bond			10.76000	100.16161	10.76000	100.07513			0.00	0	200,000,000	
Total SBS20 SPOT									0.00	0	200,000,000	
Total For SBS20									0.00	0	200,000,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.67726			0.00	0	0	
Total SBS21 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.78484			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.93929			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			9.31500	102.54664	9.31500	102.46973			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	50.46229	100.00000	50.12615			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			10.20000	101.40899	10.20000	101.32587		6,630,000,000,000.00	650,000,000	760,000,000	
Total SBS27 SPOT								6,630,000,000,000.00	650,000,000	760,000,000	
Total For SBS27								6,630,000,000,000.00	650,000,000	760,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.78934			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			9.45500	101.15350	9.45500	101.07693			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.77000	87.83350	10.77000	87.75760			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.92365			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			10.96000	96.13200	10.96000	96.04796			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.51581			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.72972			0.00	0	0
Total SBS33 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.66000	97.93699	10.66000	97.85410				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	99.94419				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.76402				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.69500	96.56781	9.69500	96.49249				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.83000	92.45337	10.83000	92.37304				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.52000	89.93906	11.52000	89.85607				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			10.26000	96.89159	10.26000	96.81172				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.41183				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.35000	102.78480	10.35000	102.69935				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.94000	103.06072	10.94000	102.97029				0.00	0	110,000,000
Total SBS42 SPOT										0.00	0	110,000,000
Total For SBS42										0.00	0	110,000,000
SBS43 On 12/11/2027 Spot Bond			11.11000	103.03093	11.11000	102.93915				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.53136				0.00	0	0
Total SBS44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.57690			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			10.32000	103.60224	10.32000	103.51635			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.61156			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.75500	104.09548	7.75500	104.03018		310,200,000,000.00		40,000,000	220,000,000
Total SBS9 SPOT								310,200,000,000.00		40,000,000	220,000,000
Total For SBS9								310,200,000,000.00		40,000,000	220,000,000
SBSI11 On 07/12/2023 Spot Bond			2.88000	119.90619	2.88000	274.18614			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.32000	135.51668	1.32000	136.69777			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.27000	198.71052	3.27000	200.81003			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	43.06555	100.00000	42.75333			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0

Contract 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 SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.37047				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	56.55332	100.00000	56.14331				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				174.76355	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.00000	121.34297	2.00000	135.99106				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.38523	6.50000	100.33262				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.50991				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.66357				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			9.29000	102.20875	9.29000	102.13270				0.00	0	5,000,000,000
Total SHS05 SPOT										0.00	0	5,000,000,000
Total For SHS05										0.00	0	5,000,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.09707				0.00	0	10,000,000
Total SHS06 SPOT										0.00	0	10,000,000
Total For SHS06										0.00	0	10,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.69966				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	60.30278	100.00000	59.85590				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	107.98100	10.00000	107.89700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.90084			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.82840			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	84.88372	100.00000	84.29561			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	87.03433	100.00000	86.43684			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	63.40006	100.00000	62.94042			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			9.39000	102.22027	9.39000	102.14383			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.91785			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	100.58448			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.60374			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			10.39000	101.28106	10.39000	101.19701		561,060,000,000.00		54,000,000	27,000,000
Total SHS25 SPOT								561,060,000,000.00		54,000,000	27,000,000
Total For SHS25								561,060,000,000.00		54,000,000	27,000,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.58601			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.17268			0.00	0	0
Total SHS28 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	18.25784	100.00000	18.12548				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			8.65500	102.10823	8.65500	102.03752				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.95500	99.11616	9.95500	99.03683				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			9.19000	99.70341	9.19000	99.63040				0.00	0	3,805,000,000
Total SNT01 SPOT										0.00	0	3,805,000,000
Total For SNT01										0.00	0	3,805,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.26081				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.41000	46.17153	11.41000	102.01291				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.36790				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.62506				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	101.34347				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.37612				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.60709				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			8.49000	103.27755	8.49000	103.20659				0.00	0	0
Total SSA01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA01										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.13911				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			10.16500	93.44766	10.16500	93.37174				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.26459				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.61857				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	99.92894				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			10.06000	87.82597	10.06000	87.75534				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			10.06000	87.82597	10.06000	87.75534				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.77500	94.26646	9.77500	94.19235				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	100.87871				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.67000	100.36550	8.67000	100.29608				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.54000	116.40017	2.54000	116.73033				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2018 Spot Bond			9.46500	99.36364	9.46500	99.28835				0.00	0	0
Total SSN012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	102.02144	8.50000	101.31697				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.88000	101.22166	10.88000	101.13380				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.11593				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.14000	71.32765	11.14000	71.26499				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.02303				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.09058				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.60889				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.09982				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.66904				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.35511				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.84397				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.23901				0.00	0	0
Total SSN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.59073				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY128: On 04/05/2016 Spot Bond				100.00000	0.00000	99.75849				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY128: On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY128: On 18/08/2016 Spot Bond				100.00000	0.00000	101.37085				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287: On 26/08/2016 Spot Bond				100.00000	0.00000	101.15275				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY128: On 26/04/2016 Spot Bond				100.00000	0.00000	99.92013				0.00	0	0
Total SY1289 SPOT										0.00	0	0
Total For SY1289										0.00	0	0
SY129: On 10/06/2016 Spot Bond				100.00000	0.00000	99.00976				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0
SY1291: On 17/06/2016 Spot Bond				100.00000	0.00000	98.86602				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1294: On 26/04/2016 Spot Bond				100.00000	0.00000	99.91820				0.00	0	0
Total SY1294 SPOT										0.00	0	0
Total For SY1294										0.00	0	0
SY129: On 29/04/2016 Spot Bond				100.00000	0.00000	99.85721				0.00	0	0
Total SY1295 SPOT										0.00	0	0
Total For SY1295										0.00	0	0
SY129: On 16/05/2016 Spot Bond				100.00000	0.00000	99.50973				0.00	0	0
Total SY1296 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1296										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	98.16878				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.51000	97.47240	9.51000	97.39820				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	101.36796				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	101.42511				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			10.00500	92.28481	10.00500	98.78240				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.98574				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.02868				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.90500	105.06483	9.90500	103.16906				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	99.76851				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	100.97338				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.70099				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	100.20607				0.00	0	0
Total TFS123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	99.86579				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	100.37209				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.38019				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.39699				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			7.95500	102.25511	7.95500	102.18964				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	100.09245				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.32681				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.08938	7.83000	102.02479				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	100.09127				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	100.09396				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	91.45586	7.39000	101.91197				0.00	0	0
Total TH10A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09127				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09205				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	91.70600	7.16000	101.85297				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09922				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.09879				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.10909				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.10770				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.14962				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.14484				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.08931				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09268				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	102.32720	8.73000	102.25516				0.00	0	0
Total TH11A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	99.89001				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.09205				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.62500	86.69427	9.62500	99.30597				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A ⁷ On 18/07/2041 Spot Bond				100.00000	0.00000	99.76886				0.00	942,328,700	5,102,328,700
Total TH11A7 SPOT										0.00	942,328,700	5,102,328,700
Total For TH11A7										0.00	942,328,700	5,102,328,700
TH11A ⁸ On 18/07/2041 Spot Bond				100.00000	0.00000	100.09395				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.09741				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.09626				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B ³ On 18/07/2041 Spot Bond				100.00000	0.00000	100.09782				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.10663				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.10843				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C ³ On 18/07/2041 Spot Bond				100.00000	0.00000	100.10469				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.14215				0.00	0	0
Total TH11D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.13942				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.14045				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.32927				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	101.36978				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			9.95500	98.93296	9.95500	99.33110				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	101.34547				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	101.40218				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.86500	97.79901	9.86500	97.72143				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	101.35979				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	101.42511				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			9.97500	86.40441	9.97500	96.74606				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	101.47503				0.00	0	0
Total TH12B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.47503				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.49856				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.49856				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60441				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60441				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.62907				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.62744				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.12820				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	102.12820				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	102.31619				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	102.14867				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	101.30819				0.00	0	0
Total TH13A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.34386				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2050 Spot Bond				100.00000	0.00000	101.40218				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			10.10500	99.05666	10.10500	98.83608				0.00	0	71,000,000
Total TH13A4 SPOT										0.00	0	71,000,000
Total For TH13A4										0.00	0	71,000,000
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.30982				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.34547				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	101.41028				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.99500	99.87757	9.99500	100.32921				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.94510				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.47503				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	101.47664				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.09015				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.58824				0.00	0	0
Total TH13C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.60117				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.14809				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.15001				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.12016				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.55227				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.09407				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.87061	101.06155	5.82717				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	82.91922	100.00000	82.36887				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	100.17532				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	100.09353				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	100.09407				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	100.09353				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	100.09944				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	100.09944				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	100.09944				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond			100.00000		0.00000	100.10803				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	100.11017				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	100.10749				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	100.15019				0.00	0	0
Total THE9D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.15285			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	100.15178			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			10.17500	88.27598	10.17500	88.16929			0.00	0	91,000,000
Total TL20 SPOT									0.00	0	91,000,000
Total For TL20									0.00	0	91,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	107.98100	10.00000	107.89700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.74000	104.85844	8.74000	104.78454			0.00	0	38,127,800,000
Total TN17 SPOT									0.00	0	38,127,800,000
Total For TN17									0.00	0	38,127,800,000
TN20 On 17/09/2020 Spot Bond			10.03000	102.72919	10.03000	102.64727		36,204,288,000,000.00	3,609,600,000	39,840,024,304	
Total TN20 SPOT								36,204,288,000,000.00	3,609,600,000	39,840,024,304	
Total For TN20								36,204,288,000,000.00	3,609,600,000	39,840,024,304	
TN20U On 14/04/2020 Spot Bond			100.00000	3.61463	100.00000	3.58814			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.56000	106.29126	10.56000	106.20115			0.00	0	24,186,700,000
Total TN23 SPOT									0.00	0	24,186,700,000
Total For TN23									0.00	0	24,186,700,000
TN25 On 19/08/2025 Spot Bond			10.88000	93.73566	10.88000	93.65385			0.00	0	28,100,000,000
Total TN25 SPOT									0.00	0	28,100,000,000
Total For TN25									0.00	0	28,100,000,000
TN27 On 14/11/2027 Spot Bond			10.91000	90.95115	10.91000	90.87156			0.00	0	12,300,000,000
Total TN27 SPOT									0.00	0	12,300,000,000
Total For TN27									0.00	0	12,300,000,000
TN30 On 09/10/2030 Spot Bond			11.38000	94.27585	11.38000	94.19036			0.00	0	4,800,000,000
Total TN30 SPOT									0.00	0	4,800,000,000
Total For TN30									0.00	0	4,800,000,000
TN40 On 09/10/2040 Spot Bond			11.63500	93.33019	11.63500	93.24372			0.00	0	600,000,000
Total TN40 SPOT									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN40									0.00	0	600,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.96902			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	101.18485			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.80121			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.56615			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.09690			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.56797			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.60448			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.63807			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	107.98100	10.00000	107.89700			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.43634			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	100.39787			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.12769			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	101.18186			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.99000	102.06724	9.99000	101.98527		599,400,000,000.00		60,000,000	108,700,000
Total TPDA08 SPOT								599,400,000,000.00		60,000,000	108,700,000
Total For TPDA08								599,400,000,000.00		60,000,000	108,700,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.86178	10.00000	99.77894			0.00	0	0
Total TR30 SPOT								0.00	0	0	0
Total For TR30								0.00	0	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.86522	9.75000	99.78444			0.00	0	0
Total TR31 SPOT								0.00	0	0	0
Total For TR31								0.00	0	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.86748	100.00000	9.78881			0.00	0	0
Total TR32 SPOT								0.00	0	0	0
Total For TR32								0.00	0	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.88280			0.00	0	0
Total TRA2A1 SPOT								0.00	0	0	0
Total For TRA2A1								0.00	0	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.92596			0.00	0	0
Total TRA2A2 SPOT								0.00	0	0	0
Total For TRA2A2								0.00	0	0	0
TRA2A: On 14/12/2020 Spot Bond			10.25500	101.37323	10.25500	101.50288			0.00	0	0
Total TRA2A3 SPOT								0.00	0	0	0
Total For TRA2A3								0.00	0	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.99445			0.00	0	0
Total TRA2B1 SPOT								0.00	0	0	0

Contract 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 TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.13121				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.44583				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.83959				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	100.88651				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	8.48872	100.00000	8.42717				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	9.04199	100.00000	8.97643				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	100.91254				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.37395	100.00000	9.30599				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	100.91776				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.65058	100.00000	9.58061				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	101.06322				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	13.02552	100.00000	12.93108				0.00	0	0
Total TRAD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.38327				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.73242	100.00000	16.61112				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	15.39484	100.00000	15.28075				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.77925	100.00000	1.76606				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19 On 12/05/2016 Spot Bond				100.00000	0.00000	99.61868				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP19 On 26/05/2016 Spot Bond				100.00000	0.00000	99.34555				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP19 On 09/06/2016 Spot Bond				100.00000	0.00000	99.06562				0.00	3,200,000,000	800,000,000
Total TSP192 SPOT										0.00	3,200,000,000	800,000,000
Total For TSP192										0.00	3,200,000,000	800,000,000
TSP19 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP19 On 18/08/2016 Spot Bond				100.00000	0.00000	97.72006				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19 On 15/09/2016 Spot Bond				100.00000	0.00000	97.12585				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP19 On 13/10/2016 Spot Bond				100.00000	0.00000	96.64583				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19 On 27/10/2016 Spot Bond				100.00000	0.00000	96.35370				0.00	0	0
Total TSP198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP198										0.00	0	0
TSP198 On 24/11/2016 Spot Bond				100.00000	0.00000	95.62242				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	95.29086				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	97.83224				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	93.69409				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	97.39572				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	97.17772				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	92.86758				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	92.75675				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	18.49581	100.00000	18.35875				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	101.62274				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.16713				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	100.82493				0.00	0	0
Total TWC138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC138										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	101.62915				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	99.88043				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	101.42551				0.00	0	0
Total TWC151 SPOT										0.00	0	0
Total For TWC151										0.00	0	0
TWC15 On 23/05/2016 Spot Bond				100.00000	0.00000	101.22186				0.00	0	0
Total TWC155 SPOT										0.00	0	0
Total For TWC155										0.00	0	0
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	100.88556				0.00	0	0
Total TWC159 SPOT										0.00	0	0
Total For TWC159										0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	100.80490				0.00	0	0
Total TWC160 SPOT										0.00	0	0
Total For TWC160										0.00	0	0
TWC16 On 31/05/2016 Spot Bond				100.00000	0.00000	100.70288				0.00	0	0
Total TWC161 SPOT										0.00	0	0
Total For TWC161										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.75460				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/05/2016 Spot Bond				100.00000	0.00000	100.63148				0.00	0	0
Total TWC163 SPOT										0.00	0	0
Total For TWC163										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.64389				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.65678				0.00	0	0
Total TWC165 SPOT										0.00	0	0
Total For TWC165										0.00	0	0
TWC16 On 26/05/2016 Spot Bond				100.00000	0.00000	100.48016				0.00	0	0
Total TWC166 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC166										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	100.23356				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 10/05/2016 Spot Bond				100.00000	0.00000	100.18493				0.00	0	0
Total TWC168 SPOT										0.00	0	0
Total For TWC168										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.19258				0.00	0	0
Total TWC169 SPOT										0.00	0	0
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.19246				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond			100.00000	83.15557	100.00000	82.61206		230,000,000,000,000.00		2,300,000,000	2,100,000,000	
Total TWC171 SPOT								10,000,000,000,000.00		2,300,000,000	2,100,000,000	
Total For TWC171								10,000,000,000,000.00		2,300,000,000	2,100,000,000	
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	101.24842				0.00	0	0
Total TWCJ25 SPOT										0.00	0	0
Total For TWCJ25										0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.09224				0.00	0	0
Total TWCJ26 SPOT										0.00	0	0
Total For TWCJ26										0.00	0	0
TWCM2 On 27/05/2016 Spot Bond				100.88748	0.00000	101.15713				0.00	0	0
Total TWCM25 SPOT										0.00	0	0
Total For TWCM25										0.00	0	0
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.08567				0.00	0	0
Total TWCM26 SPOT										0.00	0	0
Total For TWCM26										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.89000	104.60699	9.89000	104.52471				0.00	0	1,600,000,000
Total UG21 SPOT										0.00	0	1,600,000,000
Total For UG21										0.00	0	1,600,000,000
UG26 On 09/03/2026 Spot Bond			10.81000	104.40574	10.81000	104.31617				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.24920	100.00000	8.19977				0.00	0	0
Total VJA01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.49990	100.00000	7.44493				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.77644	100.00000	7.71945				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	8.08170	100.00000	8.02246				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	8.06148	100.00000	8.01318				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	7.41598	100.00000	7.36163				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	7.58176	100.00000	7.52619				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	7.87034	100.00000	7.81265				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	99.75544				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.01457				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.51657				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	29.68840	100.00000	29.47080				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.72523				0.00	0	0
Total VKE02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.72733			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.57565			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.70106			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	101.04812			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.59422			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.75230	100.00000	7.70584			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.18785	100.00000	7.13517			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.82623	100.00000	8.76154			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	4.56429	100.00000	4.53083			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	7.56458	100.00000	7.51925			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	7.10393	100.00000	7.05187			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	9.02110	100.00000	8.95498			0.00	0	0
Total VPB03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB03U										0.00	0	0
VPB04I On 20/01/2024 Spot Bond			100.00000	4.35291	100.00000	4.32101				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	0.00054	100.00000	0.00054				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.79500	105.46171	7.79500	105.39469				0.00	0	0
Total WS04 SPOT										0.00	0	0
Total For WS04										0.00	0	0
WS05 On 01/08/2018 Spot Bond			0.89000	248.10974	0.89000	247.90161				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			8.26000	104.42745	8.26000	104.35782				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.71000	104.44101	8.71000	104.36766				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.98000	103.73655	8.98000	103.66148				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			9.20500	102.85044	9.20500	102.77419				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
Z083 On 30/09/2019 Spot Bond			8.10000	76.16260	8.10000	76.11332				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	71.15010	100.00000	70.73643				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										85,840,928,174,947,000.00	482,587,542,900	168,650,254,304
Total for SPOT :										85,840,928,174,947,000.00	482,587,542,900	168,650,254,304

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									85,840,934,471,301,800.00	482,587,604,301	168,650,945,536
Total Options									0.00	0	71,400
Grand Total:									85,840,934,471,301,800.00	482,587,604,301	168,651,016,936