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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2016

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			131.14773	131.14773	131.23520	131.23520			0.00	0	0
EL28 On 03/11/2016 Bond Future			131.97601	131.97601	132.06627	132.06627			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			4,365.20000	4.36520	4,277,730		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			4,355.20000	4.35520	4,267,730		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			4,375.20000	4.37520	4,287,730		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			103.73000	0.10373	193,990		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			83.73000	0.08373	173,990		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			93.73000	0.09373	183,990		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			0.00000	0.00000	0,000		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			10.66602	76.33103	10.60398	76.72429			0.00	0	1,934
ES33	On	04/08/2016	Bond Future			10.75615	77.77595	10.69188	78.17748			1,399,967.10	18	8,842
ES33	On	03/11/2016	Bond Future			10.84484	75.45867	10.77828	75.86871			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.93052	76.96766	10.86114	77.38924			0.00	0	0
Total ES33 Future												1,399,967.10	18	10,776
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			3,928.99000	3.92899	4,322,250		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			4,066.63000	4.06663	4,459,890		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			3,997.76000	3.99776	4,391,020		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			2,918.04000	2.91804	3,319,570		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			2,851.62000	2.85162	3,253,150		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			2,785.29000	2.78529	3,186,820		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			3,124.24000	3.12424	2,714,200		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			3,182.16000	3.18216	2,772,120		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			3,066.25000	3.06625	2,656,210		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	02/02/2017	Bond Future	10.59	Put			1,682.93000	1.68293	2,104,510		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			1,619.84000	1.61984	2,041,420		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			1,556.83000	1.55683	1,978,410		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												1,399,967.10	18	10,776
ES42	On	05/05/2016	Bond Future			10.84102	80.13940	10.77898	80.58261			0.00	0	7,250
ES42	On	04/08/2016	Bond Future			10.93148	81.65638	10.86721	82.10889			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			11.01972	78.94280	10.95314	79.40481			0.00	0	0
Total ES42 Future												0.00	0	14,520
Total For ES42												0.00	0	14,520
I2025	On	05/05/2016	Bond Future			126.31107	126.31107	126.20381	126.20381			0.00	0	2,141
I2025	On	04/08/2016	Bond Future			127.45419	127.45419	127.34635	127.34635			0.00	0	2,704
I2025	On	03/11/2016	Bond Future			129.88218	129.88218	129.77339	129.77339			0.00	0	0
Total I2025 Future												0.00	0	4,845

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	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			213.81000	0.21381	321,070		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			203.81000	0.20381	311,070		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			193.81000	0.19381	301,070		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,476.35000	3.47635	3,584,190		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			3,496.35000	3.49635	3,604,190		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			3,486.35000	3.48635	3,594,190		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			553.39000	0.55339	662,180		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			543.39000	0.54339	652,180		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			563.39000	0.56339	672,180		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	4,845
I2033	On	05/05/2016	Bond Future			106.83275	106.83275	106.74172	106.74172			0.00	0	181
I2033	On	04/08/2016	Bond Future			108.86390	108.86390	108.77232	108.77232			37,231,453.80	342	3,915
I2033	On	03/11/2016	Bond Future			109.91512	109.91512	109.82275	109.82275			0.00	0	0
Total I2033 Future												37,231,453.80	342	4,096
I2033	On	05/05/2016	Bond Future	102.39	Call			4,351.72000	4.35172	4,442,750		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			4,341.72000	4.34172	4,432,750		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			4,331.72000	4.33172	4,422,750		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			3,772.32000	3.77232	3,863,900		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			3,762.32000	3.76232	3,853,900		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			3,782.32000	3.78232	3,873,900		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	Call			662.75000	0.66275	755,120		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			652.75000	0.65275	745,120		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.18	Call			642.75000	0.64275	735,120		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												37,231,453.80	342	4,096
I2038	On	05/05/2016	Bond Future			134.46934	134.46934	134.35429	134.35429			0.00	0	3,697
I2038	On	04/08/2016	Bond Future			135.61028	135.61028	135.49460	135.49460			25,087,901.80	185	22,243
I2038	On	03/11/2016	Bond Future			138.19364	138.19364	138.07689	138.07689			0.00	0	0
Total I2038 Future												25,087,901.80	185	25,940
I2038	On	05/05/2016	Bond Future	130.99	Call			3,364.29000	3.36429	3,479,340		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			3,354.29000	3.35429	3,469,340		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			3,344.29000	3.34429	3,459,340		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			6,184.60000	6.18460	6,300,280		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			6,174.60000	6.17460	6,290,280		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			6,194.60000	6.19460	6,310,280		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			1,756.89000	1.75689	1,873,640		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			1,746.89000	1.74689	1,863,640		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			1,766.89000	1.76689	1,883,640		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												25,087,901.80	185	25,940
I2046	On	05/05/2016	Bond Future			134.46248	134.46248	134.49286	134.49286			0.00	0	4,718
I2046	On	04/08/2016	Bond Future			137.01898	137.01898	137.05152	137.05152			13,701,898.00	100	16,234
I2046	On	03/11/2016	Bond Future			138.11858	138.11858	138.15276	138.15276			0.00	0	0
Total I2046 Future												13,701,898.00	100	20,952
I2046	On	05/05/2016	Bond Future	129.99	Call			4,502.86000	4.50286	4,472,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			4,492.86000	4.49286	4,462,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			4,482.86000	4.48286	4,452,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			8,051.52000	8.05152	8,018,980		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			8,041.52000	8.04152	8,008,980		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			8,031.52000	8.03152	7,998,980		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			1,082.76000	1.08276	1,048,580		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			1,072.76000	1.07276	1,038,580		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			1,062.76000	1.06276	1,028,580		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												13,701,898.00	100	20,952
I2050	On	05/05/2016	Bond Future			145.46546	145.46546	145.34019	145.34019			0.00	0	6,935
I2050	On	04/08/2016	Bond Future			146.66758	146.66758	146.54143	146.54143			39,453,579.02	269	20,717
I2050	On	03/11/2016	Bond Future			149.46161	149.46161	149.33429	149.33429			0.00	0	0
Total I2050 Future												39,453,579.02	269	27,652
I2050	On	05/05/2016	Bond Future	137.99	Call			7,350.19000	7.35019	7,475,460		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			7,340.19000	7.34019	7,465,460		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			7,330.19000	7.33019	7,455,460		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			7,421.43000	7.42143	7,547,580		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			7,411.43000	7.41143	7,537,580		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			7,401.43000	7.40143	7,527,580		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	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			205.71000	0.20571	78,390		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			185.71000	0.18571	58,390		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			195.71000	0.19571	68,390		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												39,453,579.02	269	27,652
R186	On	05/05/2016	Bond Future			9.17074	112.92315	9.10286	113.40652		10.12	5,646,157.50	50	32,369
R186	On	04/08/2016	Bond Future			9.23182	109.75672	9.16102	110.25054		10.48	429,478,045.36	3,913	84,217
R186	On	03/11/2016	Bond Future			9.28761	111.83876	9.21380	112.34321		10.17	0.00	0	0
Total R186 Future												435,124,202.86	3,963	116,586

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	9.79	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			11,819.66000	11.81966	12,303,030	9.79	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,639.04000	5.63904	6,122,410	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			4.89000	0.00489	0,010	10.07	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,831.49000	1.83149	2,309,980	10.07	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			5,429.83000	5.42983	4,946,460	10.65	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			0.00000	0.00000	0,000	10.65	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,562.59000	5.56259	6,045,960	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			0.32000	0.00032	0,000	10.04	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			2,560.77000	2.56077	3,043,820	10.04	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			5,894.61000	5.89461	5,411,240	10.70	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			0.00000	0.00000	0,000	10.70	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			1,090.60000	1.09060	618,680	10.27	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,715.55000	5.71555	6,198,920	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			46.52000	0.04652	57,970	10.27	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,229.76000	5.22976	4,746,390	10.64	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			0.00000	0.00000	0,000	10.64	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.49	Call			739.07000	0.73907	566,700	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,574.85000	5.57485	5,896,300	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			754.95000	0.75495	580,110	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			5,516.55000	5.51655	5,835,530	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			771.09000	0.77109	593,900	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			5,458.57000	5.45857	5,775,200	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			6,261.37000	6.26137	5,802,190	11.08	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			601.13000	0.60113	635,770	11.08	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.25	Call			2,746.61000	2.74661	2,398,890	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			2,126.47000	2.12647	2,272,570	10.63	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.40	Call			3,348.68000	3.34868	2,969,850	10.72	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			1,694.00000	1.69400	1,808,990	10.72	0.00	0	5,000
R186	On	04/08/2016	Bond Future	9.60	Call			4,239.06000	4.23906	3,826,160	10.84	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,225.89000	1.22589	1,306,810	10.84	0.00	0	5,635
R186	On	03/11/2016	Bond Future	8.97	Put			4,305.61000	4.30561	4,454,720	10.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			2,558.01000	2.55801	2,206,490	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			4,387.33000	4.38733	4,540,260	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,587.13000	2.58713	2,233,690	10.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			4,346.34000	4.34634	4,497,350	10.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			2,616.44000	2.61644	2,261,100	10.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option												0.00	0	35,925
Total For R186												435,124,202.86	3,963	152,511
R197	On	05/05/2016	Bond Future			299.41938	299.41938	299.16654	299.16654			0.00	0	804
R197	On	04/08/2016	Bond Future			298.62792	298.62792	298.37367	298.37367			13,438,256.40	45	1,899
R197	On	03/11/2016	Bond Future			304.31661	304.31661	304.06025	304.06025			0.00	0	0
Total R197 Future												13,438,256.40	45	2,703
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			823.46000	0.82346	570,620		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			833.46000	0.83346	580,620		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			843.46000	0.84346	590,620		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			4,413.67000	4.41367	4,667,920		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			4,403.67000	4.40367	4,657,920		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			4,393.67000	4.39367	4,647,920		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			500.25000	0.50025	756,610		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			490.25000	0.49025	746,610		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			480.25000	0.48025	736,610		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												13,438,256.40	45	2,703
R202	On	05/05/2016	Bond Future			249.62673	249.62673	249.07473	249.07473		9.10	0.00	0	8,713
R202	On	04/08/2016	Bond Future			250.92871	250.92871	250.36902	250.36902		8.51	56,208,031.04	224	36,980
R202	On	03/11/2016	Bond Future			255.70878	255.70878	255.14056	255.14056			0.00	0	0
Total R202 Future												56,208,031.04	224	45,693
R202	On	05/05/2016	Bond Future	247.01	Call			2,166.99000	2.16699	2,624,470	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			102.26000	0.10226	7,740	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			2,184.62000	2.18462	2,644,130	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			99.89000	0.09989	7,400	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			2,175.80000	2.17580	2,634,300	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			101.07000	0.10107	7,570	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			8,860.76000	8.86076	9,264,070	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			1,751.74000	1.75174	1,595,360	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			8,875.40000	8.87540	9,279,050	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,746.38000	1.74638	1,590,340	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.25	Call			8,868.08000	8.86808	9,271,560	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,749.06000	1.74906	1,592,850	8.91	0.00	0	0
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			1,290.56000	1.29056	1,858,780		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			1,280.56000	1.28056	1,848,780		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			1,270.56000	1.27056	1,838,780		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												56,208,031.04	224	45,693
R2023	On	05/05/2016	Bond Future			8.96577	95.39306	8.89793	95.72088		7.91	0.00	0	2,802
R2023	On	04/08/2016	Bond Future			9.02924	97.19876	8.95776	97.53386		7.80	0.00	0	6,100
R2023	On	03/11/2016	Bond Future			9.09381	95.11130	9.01844	95.45390		7.82	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.15033	97.01301	9.06997	97.36658		7.53	0.00	0	0
Total R2023 Future												0.00	0	8,902
R2023	On	05/05/2016	Bond Future	8.24	Call			0.00000	0.00000	0,000	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,254.59000	3.25459	3,582,410	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	0,000	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,204.09000	3.20409	3,531,910	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			0.00000	0.00000	0,000	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			3,153.62000	3.15362	3,481,440	7.77	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			422.34000	0.42234	321,220	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,871.25000	3.87125	4,105,230	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			432.03000	0.43203	329,310	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,831.82000	3.83182	4,064,200	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			441.74000	0.44174	337,550	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,792.44000	3.79244	4,023,350	7.66	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			990.37000	0.99037	994,340	8.11	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,187.81000	4.18781	3,850,150	8.10	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,014.30000	1.01430	1,019,240	8.10	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,219.42000	4.21942	3,881,280	8.11	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,002.27000	1.00227	1,006,730	8.11	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,251.13000	4.25113	3,912,500	8.11	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,167.96000	2.16796	1,901,500	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			3,188.97000	3.18897	3,276,080	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,187.70000	2.18770	1,920,160	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			3,164.03000	3.16403	3,250,060	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,207.55000	2.20755	1,938,940	7.50	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			3,139.23000	3.13923	3,224,190	7.50	0.00	0	0
Total R2023 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 R2023									0.00	0	8,902
R203 On 05/05/2016 Bond Future			7.95611	101.60715	7.89898	101.67917		1.58	0.00	0	4,073
R203 On 04/08/2016 Bond Future			8.03140	103.53052	7.95939	103.60505		1.29	0.00	0	58,097
R203 On 03/11/2016 Bond Future			8.11487	101.32251	8.01959	101.39966		1.10	0.00	0	0
R203 On 02/02/2017 Bond Future			8.15043	103.34851	8.00619	103.43159		0.79	0.00	0	0
Total R203 Future									0.00	0	62,170
R203 On 05/05/2016 Bond Future	7.24	Call			0.00000	0.00000	0,000	1.52	0.00	0	0
R203 On 05/05/2016 Bond Future	7.24	Put			835.92000	0.83592	907,940	1.52	0.00	0	0
R203 On 05/05/2016 Bond Future	7.25	Call			0.00000	0.00000	0,000	1.52	0.00	0	0
R203 On 05/05/2016 Bond Future	7.25	Put			823.16000	0.82316	895,180	1.52	0.00	0	0
R203 On 05/05/2016 Bond Future	7.26	Call			0.00000	0.00000	0,000	1.52	0.00	0	0
R203 On 05/05/2016 Bond Future	7.26	Put			810.41000	0.81041	882,430	1.52	0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Call			44.25000	0.04425	33,480	1.24	0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Put			772.39000	0.77239	836,150	1.24	0.00	0	0
R203 On 04/08/2016 Bond Future	7.24	Call			41.32000	0.04132	31,200	1.24	0.00	0	0
R203 On 04/08/2016 Bond Future	7.24	Put			790.40000	0.79040	854,810	1.24	0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Call			42.76000	0.04276	32,280	1.24	0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Put			781.37000	0.78137	845,420	1.24	0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Call			763.72000	0.76372	703,400	1.17	0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Put			102.54000	0.10254	119,370	1.17	0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Call			770.22000	0.77022	709,700	1.17	0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Put			101.02000	0.10102	117,650	1.17	0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Call			776.75000	0.77675	716,020	1.17	0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Put			99.53000	0.09953	115,950	1.17	0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Call			199.36000	0.19936	167,420	0.78	0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Put			376.16000	0.37616	427,300	0.78	0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Call			201.68000	0.20168	169,480	0.78	0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Put			372.70000	0.37270	423,580	0.78	0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Call			204.36000	0.20436	171,890	0.78	0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Put			369.59000	0.36959	420,200	0.78	0.00	0	0
Total R203 Option									0.00	0	0
Total For R203									0.00	0	62,170
R2030 On 05/05/2016 Bond Future			9.55076	90.44976	9.48294	90.92129			0.00	0	7,730
R2030 On 04/08/2016 Bond Future			9.61526	88.15371	9.54494	88.63523			0.00	0	25,310
R2030 On 03/11/2016 Bond Future			9.67095	89.82599	9.59816	90.31770			0.00	0	0
Total R2030 Future									0.00	0	33,040
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			3,536.26000	3.53626	4,007,790		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			3,462.57000	3.46257	3,934,100		0.00	0	0

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	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			3,388.97000	3.38897	3,860,500		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			4,153.43000	4.15343	3,671,910		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			1,775.41000	1.77541	2,267,120		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			1,705.71000	1.70571	2,197,420		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			1,845.18000	1.84518	2,336,890		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	33,040
R2032	On	05/05/2016	Bond Future			9.68073	89.39612	9.62285	89.82268		14.05	0.00	0	9,032
R2032	On	04/08/2016	Bond Future			9.74365	91.08830	9.68373	91.52403		14.02	0.00	0	7,553
R2032	On	03/11/2016	Bond Future			9.80287	88.65729	9.74087	89.10234		14.33	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.85561	90.43030	9.79106	90.88805		14.03	0.00	0	0
Total R2032 Future												0.00	0	16,585
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			4,867.28000	4.86728	5,293,840	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			4,787.38000	4.78738	5,213,940	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			4,707.58000	4.70758	5,134,140	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			855.97000	0.85597	679,610	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			6,138.30000	6.13830	6,397,670	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			873.22000	0.87322	694,710	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			6,076.18000	6.07618	6,333,400	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			890.73000	0.89073	709,930	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			6,014.43000	6.01443	6,269,360	13.81	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,990.20000	5.99020	5,514,320	14.72	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,227.85000	2.22785	2,197,020	14.72	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,034.59000	6.03459	5,558,100	14.73	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,204.71000	2.20471	2,173,270	14.73	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,079.33000	6.07933	5,602,240	14.74	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,181.99000	2.18199	2,149,950	14.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			3,763.67000	3.76367	3,337,780	13.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			5,650.98000	5.65098	5,682,840	13.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,701.13000	3.70113	3,277,960	13.93	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			5,735.45000	5.73545	5,770,030	13.93	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			3,732.33000	3.73233	3,307,790	13.94	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 02/02/2017 Bond Future	9.52	Put			5,693.10000	5.69310	5,726,310	13.94	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	16,585
R2035 On 05/05/2016 Bond Future			9.76069	94.13963	9.69770	94.64805			0.00	0	3,926
R2035 On 04/08/2016 Bond Future			9.82035	95.92157	9.75523	96.44073			0.00	0	5,341
R2035 On 03/11/2016 Bond Future			9.87940	93.23919	9.81211	93.76932			0.00	0	0
Total R2035 Future									0.00	0	9,267
R2035 On 05/05/2016 Bond Future	10.35	Call			5,062.29000	5.06229	4,553,870		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			5,136.52000	5.13652	4,628,100		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			5,210.64000	5.21064	4,702,220		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.36	Call			4,652.64000	4.65264	4,133,480		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			4,726.49000	4.72649	4,207,330		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			4,578.70000	4.57870	4,059,540		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 03/11/2016 Bond Future	9.58	Put			1,865.39000	1.86539	2,395,520		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			1,783.83000	1.78383	2,313,960		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Put			1,947.06000	1.94706	2,477,190		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	9,267
R2037 On 05/05/2016 Bond Future			9.82074	90.70536	9.75788	91.20872		15.44	0.00	0	19,037
R2037 On 04/08/2016 Bond Future			9.88432	88.16356	9.81934	88.67751		16.16	0.00	0	40,163
R2037 On 03/11/2016 Bond Future			9.93962	89.83611	9.87257	90.36086		15.83	0.00	0	0
R2037 On 02/02/2017 Bond Future			9.98954	87.37581	9.91994	87.91493		16.27	0.00	0	0
Total R2037 Future									0.00	0	59,200
R2037 On 05/05/2016 Bond Future	9.01	Put			6,354.05000	6.35405	6,857,410	15.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.67	Call			154.39000	0.15439	15,190	15.40	0.00	0	500
R2037 On 05/05/2016 Bond Future	9.67	Put			865.78000	0.86578	1,229,940	15.40	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000	15.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			6,533.68000	6.53368	7,037,040	15.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000	15.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			6,443.80000	6.44380	6,947,160	15.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000	15.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.24	Call			1,236.13000	1.23613	981,610	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			6,036.19000	6.03619	6,295,620	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,258.77000	1.25877	1,001,310	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			5,972.53000	5.97253	6,229,020	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,281.54000	1.28154	1,021,430	15.94	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			5,909.13000	5.90913	6,162,970	15.94	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,392.43000	6.39243	5,900,710	16.34	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,614.75000	2.61475	2,647,780	16.34	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,298.56000	6.29856	5,808,540	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,667.75000	2.66775	2,702,480	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,345.43000	6.34543	5,854,440	16.33	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,641.13000	2.64113	2,674,890	16.33	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,303.80000	4.30380	3,843,210	16.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			6,203.27000	6.20327	6,281,800	16.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,234.81000	4.23481	3,777,200	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			6,295.52000	6.29552	6,377,030	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,269.39000	4.26939	3,810,280	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			6,249.42000	6.24942	6,329,430	16.23	0.00	0	0
Total R2037 Option												0.00	0	500
Total For R2037												0.00	0	59,700
R204	On	05/05/2016	Bond Future			8.34112	102.28067	8.27918	102.42306		3.08	0.00	0	10,611
R204	On	04/08/2016	Bond Future			8.42838	100.17563	8.35856	100.32189		3.08	601,053.78	6	34,905
R204	On	03/11/2016	Bond Future			8.50982	102.07590	8.43045	102.22612		2.74	0.00	0	0
R204	On	02/02/2017	Bond Future			8.56930	100.07484	8.47583	100.23243		2.52	0.00	0	0
Total R204 Future												601,053.78	6	45,516
R204	On	05/05/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,250.39000	1.25039	1,392,780	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,227.02000	1.22702	1,369,410	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,203.66000	1.20366	1,346,050	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			170.51000	0.17051	138,520	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,478.36000	1.47836	1,592,630	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			175.02000	0.17502	142,270	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,461.56000	1.46156	1,575,070	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			179.47000	0.17947	146,230	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,444.70000	1.44470	1,557,720	3.01	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,753.35000	1.75335	1,645,490	2.89	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			290.49000	0.29049	332,850	2.89	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,767.68000	1.76768	1,659,380	2.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2016	Bond Future	9.22	Put			286.23000	0.28623	328,150	2.90	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,782.28000	1.78228	1,673,540	2.90	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			282.25000	0.28225	323,730	2.90	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			714.92000	0.71492	642,280	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			1,046.14000	1.04614	1,131,090	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			722.67000	0.72267	649,530	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			1,036.94000	1.03694	1,121,390	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			730.47000	0.73047	656,840	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			1,027.80000	1.02780	1,111,760	2.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												601,053.78	6	45,516
R2040	On	05/05/2016	Bond Future			9.89075	94.35133	9.82790	94.88671		16.06	0.00	0	1,600
R2040	On	04/08/2016	Bond Future			9.95482	91.62814	9.88987	92.17467		16.83	0.00	0	812
R2040	On	03/11/2016	Bond Future			10.01069	93.36637	9.94368	93.92441		16.48	0.00	0	0
Total R2040 Future												0.00	0	2,412
R2040	On	05/05/2016	Bond Future	9.50	Call			1.95000	0.00195	0,000	15.94	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,880.74000	2.88074	3,414,170	15.94	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			2.50000	0.00250	0,000	15.95	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,791.32000	2.79132	3,324,200	15.95	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1.52000	0.00152	0,000	15.94	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			2,970.42000	2.97042	3,504,280	15.94	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			5,193.60000	5.19360	5,427,880	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,826.22000	1.82622	1,519,560	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			5,313.28000	5.31328	5,553,150	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,856.00000	1.85600	1,546,540	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			5,253.22000	5.25322	5,490,290	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,886.09000	1.88609	1,573,840	16.72	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			3,686.33000	3.68633	3,240,510	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			5,677.27000	5.67727	5,789,490	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			3,613.34000	3.61334	3,171,360	16.45	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			5,777.99000	5.77799	5,894,050	16.45	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,649.73000	3.64973	3,205,830	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			5,727.46000	5.72746	5,841,600	16.46	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	2,412
R2044	On	05/05/2016	Bond Future			9.93073	91.29731	9.86785	91.83363		16.69	0.00	0	3,791
R2044	On	04/08/2016	Bond Future			9.99370	88.64147	9.92873	89.18909		17.52	0.00	0	20,486
R2044	On	03/11/2016	Bond Future			10.04862	90.32310	9.98164	90.88208		17.16	0.00	0	0
R2044	On	02/02/2017	Bond Future			10.09853	87.74735	10.02908	88.32143		17.67	0.00	0	0
Total R2044 Future												0.00	0	24,277

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			0.00000	0.00000	0,000	16.34	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Put			7,911.32000	7.91132	8,447,640	16.34	0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000	16.33	0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Put			8,109.88000	8.10988	8,646,200	16.33	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000	16.33	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Put			8,010.51000	8.01051	8,546,830	16.33	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Put			5,528.23000	5.52823	5,774,460	17.39	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Call			1,792.01000	1.79201	1,487,790	17.40	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Put			5,466.39000	5.46639	5,709,790	17.40	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Call			1,734.15000	1.73415	1,435,570	17.39	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Put			5,590.54000	5.59054	5,839,580	17.39	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Call			1,762.92000	1.76292	1,461,530	17.39	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Call			6,671.81000	6.67181	6,152,590	17.76	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			3,043.46000	3.04346	3,083,220	17.76	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			6,574.73000	6.57473	6,057,640	17.74	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			3,102.68000	3.10268	3,144,570	17.74	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Call			6,623.33000	6.62333	6,105,170	17.75	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Put			3,073.07000	3.07307	3,113,890	17.75	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Call			4,621.99000	4.62199	4,095,180	17.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			6,908.72000	6.90872	6,955,990	17.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			4,658.79000	4.65879	4,130,390	17.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			6,858.72000	6.85872	6,904,400	17.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			4,695.43000	4.69543	4,165,450	17.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			6,808.70000	6.80870	6,852,800	17.56	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	24,277
R2048 On 05/05/2016 Bond Future			9.92567	90.37662	9.86258	90.92480		17.24	0.00	0	11,645
R2048 On 04/08/2016 Bond Future			9.98301	92.08745	9.91791	92.64700		17.26	21,180,113.50	230	59,293
R2048 On 03/11/2016 Bond Future			10.03958	89.39572	9.97243	89.96696		17.72	0.00	0	0
R2048 On 02/02/2017 Bond Future			10.09202	91.18330	10.02239	91.76984		17.39	0.00	0	0
Total R2048 Future									21,180,113.50	230	70,938
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000	16.86	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			8,248.29000	8.24829	8,796,470	16.86	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000	16.86	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			8,146.20000	8.14620	8,694,380	16.86	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000	16.87	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			8,044.30000	8.04430	8,592,480	16.87	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,204.22000	1.20422	964,110	17.03	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			7,234.53000	7.23453	7,553,970	17.03	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,159.35000	1.15935	924,980	17.02	0.00	0	0

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	9.24	Put			7,384.30000	7.38430	7,709,480	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,181.64000	1.18164	944,400	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			7,309.18000	7.30918	7,631,490	17.02	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,556.36000	6.55636	6,031,950	18.29	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,268.40000	3.26840	3,315,230	18.29	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,605.43000	6.60543	6,079,900	18.30	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,237.61000	3.23761	3,283,320	18.30	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,654.38000	6.65438	6,127,740	18.31	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,206.85000	3.20685	3,251,450	18.31	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,748.49000	4.74849	4,211,310	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			7,023.39000	7.02339	7,072,750	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,786.28000	4.78628	4,247,470	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			6,972.56000	6.97256	7,020,290	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,823.89000	4.82389	4,283,480	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			6,921.71000	6.92171	6,967,840	17.28	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												21,180,113.50	230	70,938
R207	On	05/05/2016	Bond Future			8.57105	98.19630	8.50397	98.39944		4.44	0.00	0	13,208
R207	On	04/08/2016	Bond Future			8.65459	96.41070	8.58143	96.61880		4.49	4,820,535.00	50	76,765
R207	On	02/02/2017	Bond Future			8.78221	96.56047	8.69292	96.78213		4.06	0.00	0	0
Total R207 Future												4,820,535.00	50	89,973
R207	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	4.26	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,915.23000	2.91523	3,118,370	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			0.00000	0.00000	0,000	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,039.40000	2.03940	2,242,540	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			0.00000	0.00000	0,000	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,008.29000	2.00829	2,211,430	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			0.00000	0.00000	0,000	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,977.20000	1.97720	2,180,340	4.32	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			289.64000	0.28964	231,800	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,934.22000	1.93422	2,084,480	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			276.26000	0.27626	220,340	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,979.02000	1.97902	2,131,200	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			282.89000	0.28289	226,010	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,956.56000	1.95656	2,107,780	4.40	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,144.75000	2.14475	2,012,330	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			820.92000	0.82092	910,160	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,161.08000	2.16108	2,028,060	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			812.82000	0.81282	901,460	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,654.52000	1.65452	1,541,940	4.14	0.00	0	62

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	8.91	Put			1,116.72000	1.11672	1,225,800	4.14	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,128.47000	2.12847	1,996,650	4.19	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			829.08000	0.82908	918,920	4.19	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												4,820,535.00	50	90,078
R208	On	05/05/2016	Bond Future			8.70086	93.08707	8.63327	93.33972		6.01	0.00	0	8,507
R208	On	04/08/2016	Bond Future			8.77138	94.84914	8.69913	95.10762		5.87	0.00	0	48,309
R208	On	03/11/2016	Bond Future			8.83742	93.24560	8.76005	93.51009		5.78	0.00	0	0
R208	On	02/02/2017	Bond Future			8.89067	95.11011	8.80660	95.38397		5.49	0.00	0	0
Total R208 Future												0.00	0	56,816
R208	On	05/05/2016	Bond Future	8.00	Put			2,408.30000	2.40830	2,660,950	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,369.68000	2.36968	2,622,330	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,446.93000	2.44693	2,699,580	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	5.89	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			285.37000	0.28537	222,500	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,869.46000	2.86946	3,065,070	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			292.33000	0.29233	228,340	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,839.38000	2.83938	3,033,870	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			299.42000	0.29942	234,310	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,809.44000	2.80944	3,002,810	5.76	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,345.86000	3.34586	3,112,550	6.00	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			588.82000	0.58882	620,000	6.00	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,371.15000	3.37115	3,137,360	6.01	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			581.11000	0.58111	611,810	6.01	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,320.84000	3.32084	3,088,030	6.00	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			596.82000	0.59682	628,500	6.00	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			2,112.22000	2.11222	2,226,020	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,569.01000	1.56901	1,410,580	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			2,147.49000	2.14749	2,262,920	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,584.19000	1.58419	1,424,950	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			2,129.80000	2.12980	2,244,420	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,599.47000	1.59947	1,439,410	5.47	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	56,816
R209	On	05/05/2016	Bond Future			9.70564	70.47105	9.64250	70.89315		16.03	634,239.45	9	8,274
R209	On	04/08/2016	Bond Future			9.76083	71.80496	9.69573	72.23591		16.10	20,392,608.64	284	54,865
R209	On	03/11/2016	Bond Future			9.81245	70.01643	9.74537	70.45637		16.53	0.00	0	0
R209	On	02/02/2017	Bond Future			9.85817	71.41659	9.78870	71.86842		16.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future												21,026,848.09	293	63,139
R209	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	0,000	15.54	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			10,392.00000	10.39200	10,814,100	15.54	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,600.75000	4.60075	5,022,850	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	15.78	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			4,526.82000	4.52682	4,948,920	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	15.79	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,453.00000	4.45300	4,875,100	15.79	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,581.28000	1.58128	1,325,630	16.05	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,591.35000	3.59135	3,766,650	16.05	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,140.53000	2.14053	1,847,640	16.19	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,781.72000	2.78172	2,919,780	16.19	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,457.70000	2.45770	2,150,890	16.28	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,429.31000	2.42931	2,553,450	16.28	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			1,250.50000	1.25050	1,026,610	15.99	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,242.97000	4.24297	4,450,030	15.99	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			4,792.81000	4.79281	4,406,200	16.80	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			1,005.65000	1.00565	1,049,990	16.80	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			6,235.66000	6.23566	5,817,280	16.98	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			597.75000	0.59775	610,320	16.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,207.25000	1.20725	987,950	15.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,341.72000	4.34172	4,553,370	15.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,228.75000	1.22875	1,007,150	15.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,292.17000	4.29217	4,501,520	15.98	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,268.14000	5.26814	4,816,400	16.96	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,121.62000	2.12162	2,109,820	16.96	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,307.72000	5.30772	4,855,300	16.97	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,099.85000	2.09985	2,087,370	16.97	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			5,347.23000	5.34723	4,894,310	16.98	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,078.11000	2.07811	2,065,130	16.98	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,493.60000	3.49360	3,087,090	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			5,148.49000	5.14849	5,193,810	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,522.66000	3.52266	3,114,850	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			5,109.86000	5.10986	5,153,880	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,464.67000	3.46467	3,059,710	16.19	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			5,187.34000	5.18734	5,234,210	16.19	0.00	0	0
Total R209 Option												0.00	0	25,670
Total For R209												21,026,848.09	293	88,809
R210	On	05/05/2016	Bond Future			183.83698	183.83698	183.96338	183.96338			0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2016	Bond Future			187.33222	187.33222	187.46306	187.46306			0.00	0	1,391
R210	On	03/11/2016	Bond Future			188.61060	188.61060	188.74575	188.74575			0.00	0	0
Total R210 Future												0.00	0	1,411
R210	On	05/05/2016	Bond Future	185.01	Put			1,046.62000	1.04662	1,173,020		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			1,026.62000	1.02662	1,153,020		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	05/05/2016	Bond Future	185.00	Put			1,036.62000	1.03662	1,163,020		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	04/08/2016	Bond Future	181.50	Call			5,963.06000	5.96306	5,832,220		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			5,953.06000	5.95306	5,822,220		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			5,943.06000	5.94306	5,812,220		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			174.25000	0.17425	309,400		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			154.25000	0.15425	289,400		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			164.25000	0.16425	299,400		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,411
R211	On	05/05/2016	Bond Future			138.56755	138.56755	138.46453	138.46453			0.00	0	2
R211	On	04/08/2016	Bond Future			139.45525	139.45525	139.35182	139.35182			0.00	0	62
R211	On	03/11/2016	Bond Future			142.11182	142.11182	142.00772	142.00772			0.00	0	0
Total R211 Future												0.00	0	64
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			525.47000	0.52547	422,450		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			535.47000	0.53547	432,450		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			545.47000	0.54547	442,450		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,281.82000	2.28182	2,385,250		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			2,271.82000	2.27182	2,375,250		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			2,261.82000	2.26182	2,365,250		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			267.72000	0.26772	371,820		0.00	0	0

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	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			257.72000	0.25772	361,820		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			247.72000	0.24772	351,820		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	64
R212	On	05/05/2016	Bond Future			145.03092	145.03092	144.90870	144.90870			0.00	0	3,238
R212	On	04/08/2016	Bond Future			145.87103	145.87103	145.74808	145.74808			0.00	0	3,880
R212	On	03/11/2016	Bond Future			148.64982	148.64982	148.52592	148.52592			0.00	0	0
Total R212 Future												0.00	0	7,118
R212	On	05/05/2016	Bond Future	145.00	Put			91.30000	0.09130	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	20,920		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			101.30000	0.10130	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	40,920		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			81.30000	0.08130	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	30,920		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			3,328.08000	3.32808	3,451,030		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			3,318.08000	3.31808	3,441,030		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			3,308.08000	3.30808	3,431,030		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			415.92000	0.41592	539,820		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			405.92000	0.40592	529,820		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			425.92000	0.42592	549,820		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	7,118
R213	On	05/05/2016	Bond Future			9.58567	81.11236	9.52258	81.53465		13.76	0.00	0	12,766
R213	On	04/08/2016	Bond Future			9.64245	82.64780	9.57722	83.07895		13.77	0.00	0	44,354
R213	On	03/11/2016	Bond Future			9.69878	80.66472	9.63134	81.10505		14.10	0.00	0	0
R213	On	02/02/2017	Bond Future			9.75009	82.27762	9.67993	82.73018		13.85	0.00	0	0
Total R213 Future												0.00	0	57,120
R213	On	05/05/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			5,511.72000	5.51172	5,934,010	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			5,437.97000	5.43797	5,860,260	13.44	0.00	0	0

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	05/05/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			5,364.31000	5.36431	5,786,600	13.44	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			963.26000	0.96326	759,970	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,855.44000	4.85544	5,083,300	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			927.03000	0.92703	728,500	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,961.27000	4.96127	5,193,890	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			945.09000	0.94509	744,170	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,908.26000	4.90826	5,138,490	13.57	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,421.11000	5.42111	5,011,390	14.62	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,936.43000	1.93643	1,967,040	14.62	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,461.91000	5.46191	5,051,600	14.63	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,915.74000	1.91574	1,945,760	14.63	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,503.03000	5.50303	5,091,720	14.63	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,895.45000	1.89545	1,924,470	14.63	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,333.32000	3.33332	2,964,040	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			5,108.80000	5.10880	5,192,080	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,362.07000	3.36207	2,991,190	13.82	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			5,070.79000	5.07079	5,152,470	13.82	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,304.99000	3.30499	2,937,030	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			5,147.31000	5.14731	5,231,910	13.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	57,120
R214	On	05/05/2016	Bond Future			9.84063	70.43191	9.77746	70.86595		16.78	0.00	0	7,608
R214	On	04/08/2016	Bond Future			9.89495	71.76514	9.82984	72.20824		16.82	0.00	0	30,123
R214	On	03/11/2016	Bond Future			9.94849	69.82923	9.88141	70.28160		17.30	0.00	0	0
R214	On	02/02/2017	Bond Future			9.99777	71.22555	9.92831	71.68995		17.05	0.00	0	0
Total R214 Future												0.00	0	37,731
R214	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			5,811.28000	5.81128	6,245,320	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			5,732.56000	5.73256	6,166,600	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			5,653.98000	5.65398	6,088,020	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			0.01000	0.00001	0,000	16.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			3,431.75000	3.43175	3,865,780	16.55	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,125.82000	1.12582	898,410	16.60	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,913.73000	4.91373	5,129,420	16.60	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,411.36000	4.41136	3,994,360	17.31	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,314.69000	1.31469	1,340,790	17.31	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,026.81000	1.02681	811,680	16.58	0.00	0	0

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	8.55	Put			9,966.55000	9.96655	10,340,090	16.34	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,007.71000	1.00771	795,040	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			5,245.94000	5.24594	5,476,370	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			5,189.67000	5.18967	5,417,640	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,179.06000	9.17906	8,724,720	17.72	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			221.56000	0.22156	210,320	17.72	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,046.14000	1.04614	828,550	16.59	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			5,133.76000	5.13376	5,359,270	16.59	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			208.92000	0.20892	139,360	16.34	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			5,250.95000	5.25095	4,834,440	17.83	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,316.96000	2.31696	2,352,820	17.83	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,290.67000	5.29067	4,873,280	17.84	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,293.65000	2.29365	2,328,630	17.84	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,330.49000	5.33049	4,912,230	17.85	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,270.55000	2.27055	2,304,660	17.85	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,613.70000	3.61370	3,224,300	17.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			5,387.24000	5.38724	5,462,240	17.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,643.27000	3.64327	3,252,570	17.02	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			5,346.75000	5.34675	5,420,450	17.02	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,584.01000	3.58401	3,195,920	17.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			5,427.71000	5.42771	5,504,020	17.01	0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214												0.00	0	51,931
Total for Bond												669,273,840.39	5,725	995,842
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/05/2016 GOVI			494.27600	494.27600	496.37400	496.37400			0.00	0	60
GOVI On 04/08/2016 GOVI			503.53100	503.53100	505.66900	505.66900			0.00	0	468
GOVI On 03/11/2016 GOVI			513.18500	513.18500	515.37100	515.37100			0.00	0	146
GOVI On 02/02/2017 GOVI			523.44200	523.44200	525.69100	525.69100			0.00	0	0
Total GOVI Future									0.00	0	674
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			216,360.00000	21.63600	237,340,000		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			216,160.00000	21.61600	237,140,000		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			216,260.00000	21.62600	237,240,000		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			153,210.00000	15.32100	174,590,000		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			153,310.00000	15.33100	174,690,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2016	GOVI	521.01	Put			153,410.00000	15.34100	174,790,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			392,610.00000	39.26100	370,750,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			392,510.00000	39.25100	370,650,000		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			392,410.00000	39.24100	370,550,000		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			76,290.00000	7.62900	98,780,000		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			76,390.00000	7.63900	98,880,000		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			76,490.00000	7.64900	98,980,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	674
Total for GOVI												0.00	0	674
AL37	On	05/05/2016	Index Future			474.73600	474.73600	476.06700	476.06700			0.00	0	1
AL37	On	04/08/2016	Index Future			483.62500	483.62500	484.98200	484.98200			0.00	0	16
AL37	On	03/11/2016	Index Future			492.89800	492.89800	494.28600	494.28600			0.00	0	0
Total AL37 Future												0.00	0	17
Total For AL37												0.00	0	17
AL7T	On	05/05/2016	Index Future			545.44300	545.44300	547.83600	547.83600			0.00	0	0
AL7T	On	04/08/2016	Index Future			555.65600	555.65600	558.09600	558.09600			0.00	0	9
AL7T	On	03/11/2016	Index Future			566.31000	566.31000	568.80200	568.80200			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			495.31000	495.31000	497.51100	497.51100			9,906,200.00	2	7
ALBI	On	04/08/2016	Index Future			504.58400	504.58400	506.82800	506.82800			10,091,680.00	2	621
ALBI	On	03/11/2016	Index Future			514.25900	514.25900	516.55200	516.55200			0.00	0	0
ALBI	On	02/02/2017	Index Future			524.53700	524.53700	526.89600	526.89600			0.00	0	0
Total ALBI Future												19,997,880.00	4	628
Total For ALBI												19,997,880.00	4	628
IGOV	On	05/05/2016	Index Future			244.09200	244.09200	244.01800	244.01800			0.00	0	453
IGOV	On	04/08/2016	Index Future			248.68300	248.68300	248.60800	248.60800			0.00	0	1,066
IGOV	On	03/11/2016	Index Future			253.47100	253.47100	253.39700	253.39700			0.00	0	23
IGOV	On	02/02/2017	Index Future			258.55600	258.55600	258.49100	258.49100			0.00	0	0
Total IGOV Future												0.00	0	1,542
Total For IGOV												0.00	0	1,542
ILBI	On	05/05/2016	Index Future			660.99600	660.99600	660.39500	660.39500			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/08/2016	Index Future			673.11800	673.11800	672.50900	672.50900			0.00	0	157
ILBI	On	03/11/2016	Index Future			685.73000	685.73000	685.10900	685.10900			0.00	0	0
Total ILBI Future												0.00	0	157
Total For ILBI												0.00	0	157
Total for Index												19,997,880.00	4	2,353
JIBAR F	On	18/05/2016	Jibar Future			7.34000	92.66000	7.27000	92.73000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.42000	92.58000	7.38000	92.62000			0.00	0	0
JIBAR F	On	20/07/2016	Jibar Future			7.48000	92.52000	7.43000	92.57000			0.00	0	0
JIBAR F	On	17/08/2016	Jibar Future			7.55000	92.45000	7.53000	92.47000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.63000	92.37000	7.57000	92.43000			0.00	0	0
JIBAR F	On	19/10/2016	Jibar Future			7.57000	92.43000	7.57000	92.43000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.82000	92.18000	7.81000	92.19000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.94000	92.06000	7.93000	92.07000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			8.07000	91.93000	8.06000	91.94000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			8.17000	91.83000	8.16000	91.84000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			8.23000	91.77000	8.25000	91.75000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			8.29000	91.71000	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			102.41317	102.41317	102.01511	102.01511			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			99.65652	99.65652	99.24426	99.24426			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			98.53969	98.53969	98.11541	98.11541			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			100.15503	100.15503	100.14529	100.14529			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap			100.19006	100.19006	100.17242	100.17242			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.94712	99.94712	99.92789	99.92789			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			100.56630	100.56630	100.52377	100.52377			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			100.02029	100.02029	99.97361	99.97361			0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			99.87298	99.87298	99.82724	99.82724			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			100.48430	100.48430	100.33244	100.33244			0.00	0	0
5Y STN	On	16/03/2021	Interest Rate Swap			99.97177	99.97177	99.81598	99.81598			0.00	0	0
5Y STN	On	15/06/2021	Interest Rate Swap			99.42756	99.42756	99.26178	99.26178			0.00	0	0
Total 5Y STND Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										689,271,720.39	5,729	998,869
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.05057				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			12.27500	94.09434	12.27500	94.00300				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	100.50556				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			10.43000	97.05328	10.43000	96.97243				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	107.41400	10.00000	107.33000				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	101.76746				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	100.83313				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			10.33000	99.43157	10.33000	99.34907				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	11.49732	100.00000	11.41212				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	105.08600	10.84000	104.99460				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.63272	100.00000	10.56969				0.00	0	0
Total AB016U 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 AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	101.97396	11.37000	101.88207				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	11.52882	100.00000	11.44524				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.08248	11.81000	89.99705				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	11.65153	100.00000	11.56706				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	12.70093	100.00000	12.60885				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	15.80272	100.00000	15.72877				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.25142				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			9.49500	100.88491	9.49500	100.80864				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				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			2.65000	121.76546	2.65000	279.69495				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	101.70260				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	101.66921				0.00	0	0
Total ABFN08 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 ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.21560				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	98.94774				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.47232				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	100.25408				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	100.10533				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	99.67720				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	99.70504				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	99.07697				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.27500	98.49763	12.27500	98.34160				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	96.97949				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.73032				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	100.97804				0.00	0	0
Total ABK12 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 ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.34500	102.49791	9.34500	101.12055				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	98.24283				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.74751				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	99.06977				0.00	50,000,000	50,000,000
Total ABK5 SPOT										0.00	50,000,000	50,000,000
Total For ABK5										0.00	50,000,000	50,000,000
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.84067				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.53832				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.60575				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.34677				0.00	0	80,000,000
Total ABK9 SPOT										0.00	0	80,000,000
Total For ABK9										0.00	0	80,000,000
ABKI01 On 07/11/2018 Spot Bond			5.00000	101.28521	5.00000	137.36787				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.26000	97.09886	5.26000	121.90504				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			5.56000	90.36232	5.56000	105.63151				0.00	0	160,000,000
Total ABKI03 SPOT										0.00	0	160,000,000
Total For ABKI03										0.00	0	160,000,000
ABKI04 On 13/03/2024 Spot Bond			6.23500	98.64785	6.23500	111.99949				0.00	0	0
Total ABKI04 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 ABKI04										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	92.40768				0.00	0	9,158,500
Total ABKS1 SPOT										0.00	0	9,158,500
Total For ABKS1										0.00	0	9,158,500
ABN05 On 18/04/2021 Spot Bond			1.98000	182.27311	1.98000	182.00478				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	185.17024	2.17000	184.89478				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	195.41234	1.82000	195.12721				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			8.89125	86.34207	8.89125	86.28720				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			8.89125	86.34207	8.89125	86.28720				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	101.68123				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	100.54076				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	100.54000				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	100.27000				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	100.01000				0.00	0	0
Total ABN54 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 ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.88276				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	100.44899				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	98.02000				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			2.58500	95.99761	2.58500	116.95287				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			2.45000	101.81522	2.45000	170.41209				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			2.30000	118.00180	2.30000	229.52108				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	96.51000				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			10.50500	88.29997	10.50500	88.22671				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	109.36000				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	101.67615				0.00	0	0
Total ABN72 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 ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	104.47000			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	116.23500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.70024	9.63000	109.61570			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	108.29000			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			10.50500	103.96059	10.50500	103.87338			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			9.80500	89.05271	9.80500	88.98287			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	115.43000			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	139.98000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.05000	100.60225	11.05000	100.51360				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	98.34000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.34839				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	95.24376				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.09500	102.71388	9.09500	102.63943				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			10.28000	97.53864	10.28000	97.45852				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.08000	97.22294	10.08000	97.14417				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			10.51000	96.21677	10.51000	96.13558				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.01000	97.42498	10.01000	97.34658				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			10.51500	96.47705	10.51500	96.39560				0.00	0	0
Total ABS15 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 ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.35000	94.47663	11.35000	94.39070				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			11.35000	95.41245	11.35000	95.32568				0.00	0	5,939,300,000
Total ABS17 SPOT										0.00	0	5,939,300,000
Total For ABS17										0.00	0	5,939,300,000
ABS6 On 01/06/2020 Spot Bond			9.98000	97.74537	9.98000	97.66737				0.00	0	880,000,000
Total ABS6 SPOT										0.00	0	880,000,000
Total For ABS6										0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.26000	86.57615	11.26000	86.49887				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS12 On 07/12/2023 Spot Bond			2.84000	218.49538	2.84000	276.40680			3,242,641,568,000.00		1,141,775,200	570,887,600
Total ABS12 SPOT									3,242,641,568,000.00		1,141,775,200	570,887,600
Total For ABS12									3,242,641,568,000.00		1,141,775,200	570,887,600
ABS13 On 31/01/2017 Spot Bond			1.75000	134.16177	1.75000	136.95461				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.06000	138.45293	2.06000	141.02507				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01629	100.00000	0.01751				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	23.67546	100.00000	23.50381				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	79.33069				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	89.68059	100.00000	89.02439				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	102.37549				0.00	0	0
Total ACL082 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 ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.37549				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.38792				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.38792				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.36305				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				100.00000	0.00000	101.18027				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.21045				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.22257				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.19823				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.14371				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			10.29000	100.48469	10.29000	100.40150				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 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 ACL118										0.00	0	0
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12C On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12E On 20/09/2016 Spot Bond				100.00000	0.00000	97.25191				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	225.32458				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	225.35476				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	101.16795				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.58809				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13E On 30/07/2017 Spot Bond				100.00000	0.00000	102.38532				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	102.53006				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL14E On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total ACL142/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 ACL142/JIBAR									0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.89115			0.00	0	21,573,000
Total ACL143 SPOT									0.00	0	21,573,000
Total For ACL143									0.00	0	21,573,000
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.55338			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.17163			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	101.60048			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.14994			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.10724			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	101.36479	10.23000	101.28239			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	105.66017			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL165 On 20/06/2019 Spot Bond			10.40500	102.17820	10.40500	102.09329			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14620			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	124.75933	1.75000	124.57797			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL169 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13766			0.00	0	0
Total ACL173 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 ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.16814				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.10717				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25119				0.00	0	18,000,000
Total ACL181 SPOT										0.00	0	18,000,000
Total For ACL181										0.00	0	18,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.91128				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	102.88861				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	101.55305				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	101.16186				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	101.12479				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	101.17639				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	101.19222				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	101.19597				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	101.19597				0.00	0	0
Total ACL194 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 ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26562				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.14371				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25588				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.26118				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26562				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	103.46583				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.21669				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.21669				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	163.07385				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	165.41230				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	101.07429				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.61966				0.00	0	0
Total ACL210 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 ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.09736				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.08542				0.00	300,000,000	300,000,000
Total ACL213 SPOT										0.00	300,000,000	300,000,000
Total For ACL213										0.00	300,000,000	300,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	91.68302				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.08394				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.08274				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.15701				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.87778				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.26495				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.26121				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	101.15212				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.13384				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	101.46537				0.00	0	0
Total ADCB01 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 ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.01859				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	101.75679				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.62794				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.60854	100.00000	21.45188				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	101.02930				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	62.58770	100.00000	62.12389				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	17.72696	100.00000	17.59844				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	2.46566	100.00000	2.44759				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	100.44350				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	100.45801				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	100.50634				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.42900				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	100.43385				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.55467				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	100.53055				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	100.72759				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	100.65569				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	40.51287	100.00000	40.18989				0.00	0	6,159,886,900
Total AHL01U SPOT										0.00	0	6,159,886,900
Total For AHL01U										0.00	0	6,159,886,900
AHL1AI: On 15/04/2020 Spot Bond			100.00000	12.02949	100.00000	11.93359				0.00	0	117,037,851,800
Total AHL1AU SPOT										0.00	0	117,037,851,800
Total For AHL1AU										0.00	0	117,037,851,800
AHY2U: On 08/07/2026 Spot Bond			100.00000	0.00719	100.00000	0.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	0.00719	100.00000	0.00000				0.00	0	0
Total AIG2U 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 AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.92500	97.99092	9.92500	97.91357				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			10.60000	105.51184	10.60000	105.42255				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.24500	98.73639	10.24500	98.65512				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	11.93028	100.00000	11.85125				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.92000	97.90303	10.92000	97.81727				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.70000	173.93985	2.70000	173.67366				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	101.40866				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	100.93422				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	100.99591				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	99.93025				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	40.41577	100.00000	40.11955				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	28.39503	100.00000	28.18917				0.00	0	0
Total AS120U 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 AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	10.47447	100.00000	10.39685				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	10.47447	100.00000	10.39685				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	3.67947	100.00000	3.64934				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	0.04716	100.00000	0.04700				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.85731				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.02174				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10723				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91624				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	98.83000				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	114.84744				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			2.55000	139.10140	2.55000	249.10482				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.44559				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	89.52870				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	99.89818				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.56500	175.13380	2.56500	221.55733				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	101.02906				0.00	0	0
Total ASN046 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 ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.01003				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.54383				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.44008				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	100.36800				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	100.20986				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	100.01662				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.91987				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	101.53733				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	101.15338				0.00	0	0
Total ASN068 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 ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.92973				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	100.73796				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	85.98185				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.70821				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	101.30291				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	101.11915				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	101.37844				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	100.70752				0.00	0	18,000,000
Total ASN083 SPOT										0.00	0	18,000,000
Total For ASN083										0.00	0	18,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.74071				0.00	0	0
Total ASN084 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 ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.92093				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 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
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.68164				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.38634				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.90379				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	101.71407				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	60.63980				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				100.00000	0.00000	101.61009				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	101.14980				0.00	0	0
Total ASN112 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 ASN112									0.00	0	0
ASN11: On 08/03/2021 Spot Bond				100.00000	0.00000	101.46996			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: 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
ASN11: 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
ASN11: On 21/07/2016 Spot Bond				100.00000	0.00000	100.35959			0.00	0	0
Total ASN118 SPOT									0.00	0	0
Total For ASN118									0.00	0	0
ASN11: On 27/01/2018 Spot Bond				100.00000	0.00000	100.19852			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	101.45975			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	101.12858			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.77003			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.76748			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	101.74060			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.56688			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.55382			0.00	0	0
Total ASN132 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 ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	102.04331				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	69.92747				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			2.79000	135.70592	2.79000	135.72316				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	102.21987				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	70.44542				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.41921				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	100.21223				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	6,836,005,600
Total ASN145 SPOT										0.00	0	6,836,005,600
Total For ASN145										0.00	0	6,836,005,600
ASN14: On 04/05/2021 Spot Bond			100.00000	12.56101	100.00000	1.55276			839,000,000,000,000.00	58,390,000,000	30,000,000,000	
Total ASN146 SPOT									839,000,000,000,000.00	58,390,000,000	30,000,000,000	

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 ASN146									19,000,000,000,000.00	58,390,000,000	30,000,000,000
ASN14 On 04/05/2021 Spot Bond			100.00000	12.56101	100.00000	1.55276			300,000,000,000,000.00	3,000,000,000	3,000,000,000
Total ASN147 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For ASN147									10,000,000,000,000.00	3,000,000,000	3,000,000,000
ASN35 On 20/12/2016 Spot Bond			100.00000	66.93091	100.00000	66.48749			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	30.76115	100.00000	30.53813			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	30.85036	100.00000	30.62670			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	30.44888	100.00000	30.22813			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43 On 10/03/2017 Spot Bond			100.00000	63.79703	100.00000	63.33450			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000	91.61941	100.00000	90.95227			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	30.67006	100.00000	30.44770			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55 On 29/12/2016 Spot Bond			100.00000	60.68116	100.00000	60.24123			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56 On 29/06/2016 Spot Bond			100.00000	89.37631	100.00000	88.73638			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	2.54213	100.00000	2.52370			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	22.43031	100.00000	22.26590			0.00	0	0
Total ASN89U 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 ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.17232				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	100.98691				0.00	0	3,000,000,000
Total BAW10 SPOT										0.00	0	3,000,000,000
Total For BAW10										0.00	0	3,000,000,000
BAW11 On 01/10/2018 Spot Bond			9.80000	100.99829	9.80000	100.91912				0.00	0	55,748,000
Total BAW11 SPOT										0.00	0	55,748,000
Total For BAW11										0.00	0	55,748,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.75256				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.38606				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.78974				0.00	0	7,318,500
Total BAW18 SPOT										0.00	0	7,318,500
Total For BAW18										0.00	0	7,318,500
BAW19 On 05/12/2020 Spot Bond			11.13000	98.54753	11.13000	98.46007				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.73000	95.00267	10.73000	94.92176				0.00	0	4,540,100
Total BAW21 SPOT										0.00	0	4,540,100
Total For BAW21										0.00	0	4,540,100
BAW21 On 24/03/2022 Spot Bond			9.30000	101.11990	9.30000	101.04500				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	101.82781				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	34.75431	100.00000	34.49958				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.30232				0.00	0	0
Total BAW3 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 BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.64500	101.36369	9.64500	101.28545				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	101.17995				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			12.49967	100.19699	12.49967	100.08531				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	101.28655	11.06000	101.19725				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			10.93676	100.43087	10.93676	100.86524				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.42358				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.29364				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.29364				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.56586	98.95884	12.56586	99.74480				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			12.42000	99.78087	12.42000	99.68034				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	101.09382				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			12.34500	87.02695	12.34500	98.31217				0.00	0	0
Total BAYA26 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 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	101.13602				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			12.27500	82.22471	12.27500	100.34168				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	101.10660				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	101.13078				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	101.13078				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	98.71216				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	101.13112				0.00	500,000,000	250,000,000
Total BAYA39 SPOT										0.00	500,000,000	250,000,000
Total For BAYA39										0.00	500,000,000	250,000,000
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83628				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	101.13112				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	101.09762				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	101.09762				0.00	0	0
Total BAYA44 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 BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.13123				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	100.96173				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	100.98524				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.21347				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.89602	101.30588	15.89602	101.16271				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.78137	101.17654	14.78137	101.10868				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.44519				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.44501				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.44510				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.49307				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.27614				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	63.87949	100.00000	63.51659				0.00	0	0
Total BAYC1U 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 BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	20.56564	100.00000	20.41491				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.71705	100.00000	18.57986				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.55373	100.00000	11.46905				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.56975	100.00000	11.48587				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.96901	100.00000	13.86663				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.10391	100.00000	12.01519				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	82.57927	100.00000	82.04419				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC104L On 24/05/2016 Spot Bond			100.00000	96.05263	100.00000	95.30026				0.00	0	0
Total BC104U SPOT										0.00	0	0
Total For BC104U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	79.03274	100.00000	78.54287				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	93.58974	100.00000	92.87532				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
Total BC107U SPOT										0.00	0	0
Total For BC107U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	79.27715	100.00000	78.60340				0.00	0	0
Total BC108U 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 BC108U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.34617				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	100.65740				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	99.78569				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	12.08889	100.00000	12.00124				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	12.08889	100.00000	12.00124				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			1.95000	103.52825	1.95000	191.11025				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.12000	87.20379	9.12000	154.38594				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.12000	88.50900	9.12000	154.91481				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			9.50500	90.69202	9.50500	90.62301				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.05500	97.52098	9.05500	97.45060				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	10.36453	100.00000	10.28773				0.00	0	0
Total BG1A7U 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 BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.96917	100.00000	8.90270				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.96917	100.00000	8.90270				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.51518	100.00000	9.44467				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.73058	100.00000	12.63624				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.58401	100.00000	17.45370				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	100.36437				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	100.56302				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	100.39058				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.41072				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	100.46667				0.00	0	0
Total BG22D1 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 BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	83.33333	100.00000	82.76644				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	100.01242				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.43970				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	100.01407				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	100.01903				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	100.02564				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	81.61435	100.00000	81.06904				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	81.61435	100.00000	81.06904				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.22893				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	101.25011				0.00	0	0
Total BG42A3 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 BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.14500	101.01838	9.14500	100.94477				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.31360				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	101.42627				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	58.50666	100.00000	58.08248				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	58.50666	100.00000	58.08248				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	103.03860				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.04000	101.72923	12.04000	101.63125				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	100.02738				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.93000	90.01646	11.93000	96.92219				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.03000	98.33307	12.03000	99.71431				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.79896				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			12.54500	97.72809	12.54500	98.86792				0.00	0	0
Total BGL07 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 BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.84477				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			12.03000	97.75336	12.03000	99.04649				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond			100.00000	12.70093	100.00000	12.60885				0.00	0	3,100,000,000
Total BGL10 SPOT										0.00	0	3,100,000,000
Total For BGL10										0.00	0	3,100,000,000
BGL11 On 05/05/2021 Spot Bond			100.00000	15.80272	100.00000	15.72877				0.00	0	20,000,000,000
Total BGL11 SPOT										0.00	0	20,000,000,000
Total For BGL11										0.00	0	20,000,000,000
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.78521				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	101.74000				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	101.52707				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.59187				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			9.70500	100.89248	9.70500	100.81414				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.30937				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	101.47313				0.00	0	0
Total BSR16 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 BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.37601			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	99.78744			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	100.32922			0.00	0	0
Total BTC094 SPOT									0.00	0	0
Total For BTC094									0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	100.06462			0.00	0	0
Total BTC097 SPOT									0.00	0	0
Total For BTC097									0.00	0	0
BTC098 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC098 SPOT									0.00	0	0
Total For BTC098									0.00	0	0
BTC100 On 10/05/2016 Spot Bond				100.00000	0.00000	99.92002			0.00	0	0
Total BTC100 SPOT									0.00	0	0
Total For BTC100									0.00	0	0
BTC102 On 13/05/2016 Spot Bond				100.00000	0.00000	99.86008			0.00	0	0
Total BTC102 SPOT									0.00	0	0
Total For BTC102									0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	101.75341			0.00	0	0
Total BTC103 SPOT									0.00	0	0
Total For BTC103									0.00	0	0
BTC104 On 21/05/2016 Spot Bond				100.00000	0.00000	99.66018			0.00	0	0
Total BTC104 SPOT									0.00	0	0
Total For BTC104									0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	101.54737			0.00	0	0
Total BTC105 SPOT									0.00	0	0
Total For BTC105									0.00	0	0
BTC106 On 26/05/2016 Spot Bond				100.00000	0.00000	99.59981			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	99.43903			0.00	0	0
Total BTC108 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 BTC108										0.00	0	0
BTC108 On 07/06/2016 Spot Bond				100.00000	0.00000	99.35649				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	99.00125				0.00	2,400,000,000	2,400,000,000
Total BTC110 SPOT										0.00	2,400,000,000	2,400,000,000
Total For BTC110										0.00	2,400,000,000	2,400,000,000
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.94089				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	98.77441				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	100.78329				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	98.49182				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	98.45709				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.34519				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	98.09364				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC120 On 03/06/2016 Spot Bond				100.00000	0.00000	99.42262				0.00	0	0
Total BTC120 SPOT										0.00	0	0
Total For BTC120										0.00	0	0
BTC121 On 07/06/2016 Spot Bond			100.00000	92.63959	100.00000	100.00000				0.00	0	0
Total BTC121 SPOT										0.00	0	0
Total For BTC121										0.00	0	0
BTC122 On 05/08/2016 Spot Bond			100.00000	80.57395	100.00000	100.00000				0.00	0	0
Total BTC122 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 BTC122										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	88.53906	100.00000	87.90513				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.94969				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	100.98043				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.16160				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.85150				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	24.39828	100.00000	24.21946				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			10.34500	101.93625	10.34500	101.85378				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.99570				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			8.69500	99.92858	8.69500	100.00000				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			15.97500	93.16101	15.97500	93.04436				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.76907				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			13.77500	98.13606	13.77500	98.02836				0.00	0	0
Total CBL14 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 CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.84500	104.09541	9.84500	104.01299				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.63041				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			13.77500	95.26852	13.77500	95.16399				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.32856				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.00000				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			11.43000	90.88146	11.43000	90.79914				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.01452				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.02107				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.02500	112.19694	11.02500	112.09829				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.08000	107.51583	11.08000	107.42083				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.10000	101.96923	11.10000	101.87948				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	101.97293				0.00	0	0
Total CGR10 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 CGR10										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.64438				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.57686				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.37580	10.00000	108.29120				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	100.68997				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.31300				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.33299				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	21.22740	100.00000	21.07350				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	25.23502	100.00000	25.05206				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	23.50263	100.00000	23.33037				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	100.77385				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	99.93205				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	99.91182				0.00	0	0
Total CGR23 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 CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	99.90347				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98605				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.01967				0.00	0	45,000,000
Total CIG04 SPOT										0.00	0	45,000,000
Total For CIG04										0.00	0	45,000,000
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.05862				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	101.82741				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	101.96403				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.55712	10.11000	103.47298				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	100.72681				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	129.27359	2.76000	129.07509				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 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
CLN19 On 29/08/2021 Spot Bond			3.14000	126.78746	3.14000	128.98404				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	101.50939	8.25000	101.44234				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.76000	137.10914	2.76000	130.68678				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	134.70012	2.40000	128.39419				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.57432				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.42000	100.10069	9.42000	100.02634				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.40592				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.40592				0.00	0	0
Total CLN220 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 CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.47000	100.06473	9.47000	99.99008				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.47000	100.06473	9.47000	99.99008				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.52000	103.12353	9.52000	103.04495				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.19246				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.29719				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	99.77225				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.76034				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	92.48898	13.50000	92.38945				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.90067	9.35000	101.82395				0.00	0	0
Total CLN243 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 CLN243									0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.32621			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16484			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.36874			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.36874			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.36874			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.12752			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.20500	99.77646	10.20500	99.69553			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.43715			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.14820			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31566			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11937			0.00	0	0
Total CLN273 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 CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28393				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.72935				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.93482				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39793				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.90755				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.09430				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.87203				0.00	200,000,000	200,000,000
Total CLN289 SPOT										0.00	200,000,000	200,000,000
Total For CLN289										0.00	200,000,000	200,000,000
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.16908				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.06280				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.17636				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92073				0.00	0	0
Total CLN293 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 CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.05252				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96909				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.26188				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.94800				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.29163				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02803				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	165.20608				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.98922				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.31506				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	164.55185				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	165.14938				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	99.73960				0.00	0	0
Total CLN313 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 CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.78500	89.85872	11.78500	89.77394				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.30500	91.15423	12.30500	91.06554				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98810				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.28012				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.74494				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28292				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.02338				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.20829	8.80500	100.14059				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28529				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.18886				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.20714				0.00	0	0
Total CLN326 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 CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.27760			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.21689			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.31432			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98810			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	143.51458			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	143.51458			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	100.21088			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	101.45652			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	100.99309			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.36270			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.08274			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.24348			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20916			0.00	0	0
Total CLN346 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 CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96812				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.19806				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.58835				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.01755				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28144				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05598				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.96500	99.25567	10.96500	99.16932				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.13814				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.99941				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.10500	101.12071	13.10500	101.01613				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.99934				0.00	0	0
Total CLN366 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 CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.13500	101.29692	13.13500	101.19077				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.99765	10.02000	107.91066				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.99934				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.27070				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	82.42605				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.12288				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.14359				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.14376				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02504				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.43000	99.26027	10.43000	99.17804				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86380				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.24735				0.00	0	0
Total CLN378 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 CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.17907	10.98000	99.09268				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.46555	11.00000	101.37701				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.26517				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.34165				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.89500	97.27394	12.89500	97.17490				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.37230				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.14347				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.28521				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.21071				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.84476				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	101.09504				0.00	0	0
Total CLN392 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 CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30088				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.14968				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.51301				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.23513				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.16507				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.75350				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.75483				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.14958				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.27737				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92815				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92815				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	102.22371				0.00	0	0
Total CLN404 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 CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.03397				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	85.00432				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.15567				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.20869				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	100.53009				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.26524				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27132				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.53250				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25307				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48398				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31389				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.56375				0.00	0	0
Total CLN416 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 CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.53957	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	101.28336			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	101.37471			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	43.91824	7.01000	44.49946			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	101.38686			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	100.35002			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	101.82946			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	101.69021			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	101.82946			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.95768			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	101.64780			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	101.30206			0.00	0	0
Total CLN427 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 CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	99.74468				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.62961				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.86641				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	101.83524				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.95643				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	102.02892				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	102.57651				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90816				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.25918				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.17755				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.55022				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	100.02004				0.00	0	0
Total CLN439 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 CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	103.20719				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	103.19071				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	175.33770				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			9.50500	90.69202	9.50500	90.62301				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.12000	35.17953	9.12000	154.38594				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.12000	35.66230	9.12000	154.91481				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.65687				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.78211				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.20461				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	101.13639				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14986				0.00	0	0
Total CLNF07 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 CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.66033				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.16205				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.28292				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.07185				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.11937				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	101.11327				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.11931				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	101.16175				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	101.86271				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.56946				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			9.60000	102.47321	9.60000	102.41742				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			9.65000	102.62688	9.65000	102.54762				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000

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 COJ04									0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.48000	113.65092	10.48000	113.55581			197,024,000,000,000.00	18,800,000,000	4,700,000,000
Total COJ05 SPOT									17,024,000,000,000.00	18,800,000,000	4,700,000,000
Total For COJ05									17,024,000,000,000.00	18,800,000,000	4,700,000,000
COJ07 On 23/03/2021 Spot Bond			10.64000	101.87212	10.64000	101.78606			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			10.74500	101.20674	10.74500	101.11995			0.00	0	138,337,200
Total COJG01 SPOT									0.00	0	138,337,200
Total For COJG01									0.00	0	138,337,200
COT01 On 03/04/2023 Spot Bond			11.03000	91.76663	11.03000	91.68590			0.00	0	163,046,100
Total COT01 SPOT									0.00	0	163,046,100
Total For COT01									0.00	0	163,046,100
COT02 On 03/04/2028 Spot Bond			11.85000	90.59386	11.85000	90.50841			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			11.85000	88.86987	11.85000	88.78604			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	101.59912			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	12.69335	100.00000	12.60132			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	101.62889			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.06353			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	101.58336			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	12.74888	100.00000	12.65646			0.00	0	0
Total CPL02U 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 CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	18.12919	100.00000	17.99776				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	96.41289	100.00000	95.41552				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	20.77288	100.00000	20.62062				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	18.87475	100.00000	18.73938				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			12.40500	94.89726	12.40500	94.80317				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	23.46046	100.00000	23.29037				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	15.52430	100.00000	15.41175				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	24.16945	100.00000	23.99423				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			8.67000	98.43081	8.67000	98.36272				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.67271				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.04236				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	102.37329				0.00	0	0
Total DENG61 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 DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.53914				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	101.40149				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	99.18478	100.00000	106.26124				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	101.34060				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	100.64149				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.01143				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.06765				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	39.13529	100.00000	38.90331				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.45403				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.42227				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.28388				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	60.82788				0.00	0	0
Total DOL009 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 DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.17000	99.05202	10.17000	98.97151			0.00	0	34,266,900
Total DV2021 SPOT									0.00	0	34,266,900
Total For DV2021									0.00	0	34,266,900
DV21 On 15/06/2016 Spot Bond			8.32000	106.60093	8.32000	106.52869			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	97.60572	100.00000	96.88271			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.03000	100.58428	10.03000	100.50318		39,117,000,000.00		3,900,000	86,413,300
Total DV22 SPOT								39,117,000,000.00		3,900,000	86,413,300
Total For DV22								39,117,000,000.00		3,900,000	86,413,300
DV22/R On 07/02/2020 Spot Bond			100.00000	15.93648	100.00000	15.83032			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			10.44500	99.81869	10.44500	99.73497		40,735,500,000.00		3,900,000	305,305,400
Total DV23 SPOT								40,735,500,000.00		3,900,000	305,305,400
Total For DV23								40,735,500,000.00		3,900,000	305,305,400
DV23/R On 27/02/2023 Spot Bond			100.00000	12.10178	100.00000	12.02117			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.37500	98.53008	10.37500	98.44798			0.00	0	25,368,800
Total DV24 SPOT									0.00	0	25,368,800
Total For DV24									0.00	0	25,368,800
DV24/R On 18/02/2024 Spot Bond			9.69000	102.12801	9.69000	102.04839			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.82000	97.29162	10.82000	97.20716			0.00	0	77,292,700
Total DV29 SPOT									0.00	0	77,292,700
Total For DV29									0.00	0	77,292,700
DV29/R On 18/02/2029 Spot Bond			10.10000	102.21683	10.10000	102.13386			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.20988			0.00	400,000,000	0
Total DVC011 SPOT									0.00	400,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC011										0.00	400,000,000	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.85703				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	101.53265				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	101.07970				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	101.49811				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	101.50634				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	101.57383				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	101.51812				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	101.05429				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	101.08460				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	101.15116				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	101.67818				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	100.87656				0.00	0	0
Total DVF17 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 DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.50032				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.10000	118.76711	9.10000	118.68003				0.00	0	6,219,860,500
Total E170 SPOT										0.00	0	6,219,860,500
Total For E170										0.00	0	6,219,860,500
E170/R On 01/08/2020 Spot Bond			100.00000	19.59299	100.00000	19.46248				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			10.10000	100.03749	10.10000	99.95717				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			10.23000	99.38403	10.23000	99.30323				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			10.49500	98.62128	10.49500	98.53907				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			2.80000	105.47821	2.80000	105.31607				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	100.28065				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.18910				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	100.22774				0.00	0	0
Total EFS0A2 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 EFS0A2									0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	16.88691	100.00000	16.76315			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			2.24000	107.23319	2.24000	107.07297			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	107.05752	2.25000	106.89747			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			2.20000	128.67516	2.18500	128.68270			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			2.17000	116.74461	2.17000	117.71421			0.00	0	3,277,400
Total EL29 SPOT									0.00	0	3,277,400
Total For EL29									0.00	0	3,277,400
EL30 On 29/07/2030 Spot Bond			2.17000	117.37672	2.17000	117.20199			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			2.15000	110.32771	2.15000	110.16376			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			2.22000	107.56527	2.22000	107.40472			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	107.05752	2.25000	106.89747			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			10.40000	103.46162	10.40000	103.37521			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			10.30000	103.25922	10.30000	103.17471			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.90000	95.67586	10.90000	95.59312			0.00	0	0
Total EMM03 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 EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.10500	87.05954	11.10500	91.81907				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.24500	96.75401	11.24500	98.05630				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			11.00000	99.58790	11.00000	101.27757				0.00	0	74,106,800
Total EMM06 SPOT										0.00	0	74,106,800
Total For EMM06										0.00	0	74,106,800
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.57192				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.19675				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.99982				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	101.78001				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	101.53050				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	15.86691	100.00000	15.75188				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	6.49909	100.00000	6.45197				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	101.60764				0.00	0	0
Total EPFC18 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 EPFC18										0.00	0	0
EPFC21 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.04294				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	101.95727				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	101.64726				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	101.63394				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond			100.00000	78.10369	100.00000	77.46350		700,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total EPFC25 SPOT								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total For EPFC25								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.61226				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	96.48984				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			13.27500	93.08663	13.27500	92.98860				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	98.50070				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	100.43148				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.91098			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.18072			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	102.01882			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.19978			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100			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	101.83565			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	101.75794			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	101.81188			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	101.76009			0.00	0	0
Total ERSA18 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 ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.73851			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	101.83562			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	101.90890			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.17309			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.87500	101.12850	8.87500	101.05655		273,951,725,000.00	30,867,800	54,985,483,900	
Total ES18 SPOT								273,951,725,000.00	30,867,800	54,985,483,900	
Total For ES18								273,951,725,000.00	30,867,800	54,985,483,900	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.47052	9.25000	100.39608		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			9.63000	104.65428	9.63000	104.57319		440,797,842,000.00	45,773,400	6,438,509,100	
Total ES23 SPOT								440,797,842,000.00	45,773,400	6,438,509,100	
Total For ES23								440,797,842,000.00	45,773,400	6,438,509,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.85481	10.00000	102.77212		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			9.98000	87.57446	9.98000	87.50458		559,003,752,000.00	56,012,400	14,169,272,900	
Total ES26 SPOT								559,003,752,000.00	56,012,400	14,169,272,900	
Total For ES26								559,003,752,000.00	56,012,400	14,169,272,900	
ES33 On 15/09/2033 Spot Bond			10.66500	76.31593	10.60000	76.66351		389,346,249,257,000.00	130,271,565,800	155,252,605,500	
Total ES33 SPOT								389,346,249,257,000.00	130,271,565,800	155,252,605,500	
Total For ES33								389,346,249,257,000.00	130,271,565,800	155,252,605,500	
ES42 On 25/04/2042 Spot Bond			10.77500	80.58807	10.77500	80.51877		343,463,900,000.00	31,876,000	99,719,979,400	
Total ES42 SPOT								343,463,900,000.00	31,876,000	99,719,979,400	
Total For ES42								343,463,900,000.00	31,876,000	99,719,979,400	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.19777		0.00	0	7,500,000,000	
Total EXX01 SPOT								0.00	0	7,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX01										0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.44657				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	100.92391				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	101.75961				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	101.59912				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.62889				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	101.58336				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	101.61426				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	100.65737				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	101.25550				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.31579				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	101.93474				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	0.18822	100.00000	0.18683				0.00	0	0
Total FPA1U 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 FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.18822	100.00000	0.18683				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.54139	100.00000	10.46495				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.26211	100.00000	10.18771				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.20058				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.92648				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.32751				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.41206				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			10.37500	99.02823	10.37500	98.94617				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.19271				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.19263				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.28265				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	102.82889				0.00	0	0
Total FRB11 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 FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.50584				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.66140				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.13000	97.58870	11.13000	99.95263				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.95359				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.66079				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	100.83560				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	100.70641				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.33000	100.87584	12.33000	100.77696				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	100.64815				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.07500	106.61422	11.07500	106.52006				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.17516				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			2.06000	140.29284	2.06000	141.02507				0.00	0	0
Total FRBI22 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 FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.44000	123.36951	2.44000	283.38429				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			2.30000	112.69789	2.30000	119.61741				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.02000	96.10497	3.02000	160.84721				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			3.06000	106.72200	3.06000	207.56837				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.54500	93.16718	3.54500	93.11330				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			7.33200	72.42215	7.33200	71.90390				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			9.30500	47.06749	9.30500	46.18599				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			9.55000	45.69108	9.55000	44.77668				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	58.50666	100.00000	58.08248				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	23.02168	100.00000	22.80437				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	101.95636				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.32649				0.00	0	0
Total FRC109 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 FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.16814				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	101.26805				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	100.39380	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	100.39380	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.26562				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.21324				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.35692				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.24735				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.31638	6.00000	100.00000				0.00	0	0
Total FRC125 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 FRC125									0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.31661			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.58759			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.54511			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	43.47615	100.09221	43.16069				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	101.14612				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	101.24358				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	94.24626	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	101.25579				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	101.15955				0.00	0	0
Total FRC153 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 FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.19246				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	101.51483				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.17418				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	71.31916	13.22500	71.24355				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.11578				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.11700				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	101.55771				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.08502				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			3.53000	105.12205	3.53000	108.58369				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.20470				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.20470				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	101.92105				0.00	0	0
Total FRC172 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 FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.98810				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	101.20470				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.14368				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.12052				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	99.99943				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.28592				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	71.10368				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.28681				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.45409				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.45287				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.19260				0.00	0	0
Total FRC188 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 FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.19260				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.76744				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.80385				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.25074				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	100.45807				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	100.45807				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	99.99974				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.07059	8.75000	100.00000				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	101.17302				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	11.77906	100.00000	11.69366				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	10.89543	100.00000	10.81644				0.00	0	0
Total FRC208 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 FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	96.69199				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	14.10176	100.00000	13.99952				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.22901				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	39.86381	100.00000	39.57163				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	99.92863				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	11.16029	100.00000	11.07938				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	38.67864	100.00000	32.41530				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	99.92859				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	38.65836	100.00000	32.39322				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	99.92874				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	99.93202				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.04747				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.04471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.87000	135.36535	2.87000	135.15615				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	99.91083				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	99.91191				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	99.91191				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.82170				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.27157				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.13784				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.06310				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.24696				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	100.92407				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	100.49321				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			3.73000	129.43844	3.73000	129.22936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	101.74714				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	100.36484				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	99.85309				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	100.89782				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	99.85146				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	100.90212				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	100.85906				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	99.85227				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	99.85391				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	100.91025				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	99.86293				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	100.90324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72844				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	99.85801				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	99.89409				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	0.00000	100.74799				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	100.62527				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 10/09/2017 Spot Bond				100.00000	0.00000	101.44802				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	100.21109				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.40000	114.37536	3.40000	131.46760				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	101.26062				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 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
FRC68 On 31/01/2022 Spot Bond			3.45000	106.63444	3.45000	131.12564				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.43000	104.67695	3.43000	131.26230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.21000	101.68808	2.21000	136.49992				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	102.47226	2.28000	149.62965				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.23294				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	101.11933				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.25336				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43342				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.38722				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.22066				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.21944				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	100.22681				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	16.86498	100.00000	16.74270				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	41.82413	100.00000	41.52090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11L On 08/11/2016 Spot Bond			100.00000	80.17429	100.00000	63.68343			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13L On 31/12/2019 Spot Bond			100.00000	13.48893	100.00000	13.39006			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.23149			0.00	100,000,000	50,000,000
Total FRJ17 SPOT									0.00	100,000,000	50,000,000
Total For FRJ17									0.00	100,000,000	50,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.37603			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.58486			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	99.52694			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	99.66324			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.22886			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.97300	86.05667	1.97300	116.27575			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.34000	111.53372	2.34000	120.71567			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.35325			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.45146	10.38000	100.36666		7,638,849,600,000.00		735,920,000	367,960,000

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 FRS103 SPOT									7,638,849,600,000.00	735,920,000	367,960,000
Total For FRS103									7,638,849,600,000.00	735,920,000	367,960,000
FRS103 On 23/01/2024 Spot Bond			10.38000	100.45146	10.38000	100.36666			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.48000	108.74927	2.48000	117.88842			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.50000	223.81803	2.50000	223.47906			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.45000	118.66691	2.45000	118.48755			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.53000	222.92775	2.53000	222.58959			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	91.15299			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			2.78500	115.30023	2.78500	115.12282			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			2.64500	114.83268	2.64500	114.65731			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	100.00000			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			2.64500	114.83268	2.64500	114.65731			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			2.65000	121.56033	2.65000	219.07473			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			2.70000	119.83881	2.70000	217.63027			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.31500	104.75506	2.31500	104.59789				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			2.73000	171.35124	2.73000	216.76920				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			2.92000	94.96980	2.92000	109.50506				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			3.06000	101.92537	3.06000	160.19948				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.37000	88.88631	3.37000	101.66367				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			3.05000	102.05544	3.05000	160.36113				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	82.71465	100.00000	82.17754				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			3.11000	159.64363	3.11000	159.39403				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			3.24000	201.01524	3.24000	202.75260				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			3.30000	89.60444	3.30000	102.83759				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			3.27000	89.99219	3.27000	103.34573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.08000	92.72403	3.08000	106.63576				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			2.92000	162.73169	2.92000	162.47975				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			3.01000	209.25663	3.01000	208.93109				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	99.93920				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.00000	0.00000	101.06128				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				100.00000	0.00000	104.46452				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.05000	160.61147	3.05000	160.36113				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.05000	160.61147	3.05000	160.36113				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.34000	94.69043	3.34000	155.74849				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.08500	112.34818	3.08500	112.43775				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.57000	136.85076	2.57000	137.29658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.20000	125.23401	2.20000	287.67270				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			2.09000	126.09991	2.09000	289.66431				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			2.81000	120.56019	2.81000	276.92287				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			2.53000	101.91206	2.53000	137.58488				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.20122				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.06000	141.23405	2.06000	141.02507				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	100.43784				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	100.71998				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.04628				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			2.32000	118.42924	2.32000	118.25150				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	45.03095	104.97509	44.69369				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	47.82697	101.07593	47.47690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	41.96611	100.44759	41.66065				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	46.21621	100.76967	45.87884				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			2.02000	126.54981	2.02000	126.36310				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.24500	98.61047	2.24500	120.13942				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	99.21468				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			2.27500	98.37674	2.27500	119.85437				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	101.75437				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			2.29000	124.53088	2.29000	286.05545				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	99.93135				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	101.61082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.76000	101.22386	7.76000	101.16106			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			8.69500	101.00795	8.69500	100.93790			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.93500	103.42506	8.93500	103.35099			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			9.50000	102.88269	9.50000	102.80402			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.78000	97.28112	9.78000	97.20501		12,714,000,000,000.00	1,300,000,000	1,300,000,000	
Total FRX20 SPOT								12,714,000,000,000.00	1,300,000,000	1,300,000,000	
Total For FRX20								12,714,000,000,000.00	1,300,000,000	1,300,000,000	
FRX23 On 28/02/2023 Spot Bond			10.52500	88.21259	10.52500	88.13926		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			10.65000	104.96866	10.65000	104.87941		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			11.03000	91.63738	11.03000	91.55677		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX30 On 31/01/2030 Spot Bond			11.17000	92.76526	11.17000	92.68219		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			11.19000	89.92050	11.19000	89.83984		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.22500	73.02240	11.22500	72.95705		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.01566				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.02786				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.05833				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.10711				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.14368				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30202				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	101.61555				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	101.51699				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	101.67010				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	101.73070				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	101.78119				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.00329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.27972	100.00000	4.24800				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	0.71802	100.00000	0.71270				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.67546	100.00000	23.50381				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	3.97208	100.00000	3.94329				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	0.66640	100.00000	0.66157				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	9.20676	100.00000	9.11986				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.63861	100.00000	1.62314				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.29164	100.00000	0.28888				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	1.50988	100.00000	1.49882				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.63861	100.00000	1.62314				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	1.63861	100.00000	1.62314				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	1.63861	100.00000	1.62314				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.63861	100.00000	1.62314				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.54683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.23500	100.06510	10.23500	99.98326				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	101.59000				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	101.63844				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	101.65779				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	101.78356				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.93829				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.03496				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	101.75542				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	12.53676	100.00000	12.44586				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	31.20209	100.00000	30.97588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	18.20667	100.00000	18.07466				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	11.95224	100.00000	11.86367				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.26059				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.26916				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.27978				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.29452				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	99.85232				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	101.46579				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.29516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.79986				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.02764				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	100.50729				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	674,300,000
Total GRX01U SPOT										0.00	0	674,300,000
Total For GRX01U										0.00	0	674,300,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.47286				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	102.21507				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	100.24849				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.14628	100.00000	13.04886				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.22547				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.01196				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	99.83611				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	101.86562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.03192				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	100.02214				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	100.50178				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.06694	100.00000	9.00048				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.06694	100.00000	9.00048				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	9.61833	100.00000	9.54783				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	9.61833	100.00000	9.54783				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.32725	100.00000	10.25157				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.32725	100.00000	10.25157				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.19372	100.00000	11.11168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.31922				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.02500	102.09977	10.02500	102.01750				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	101.98312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.87211				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	100.59202				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	100.45460				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			9.31000	104.13365	9.31000	104.05558				0.00	0	1,044,650,000
Total HWAY20 SPOT										0.00	0	1,044,650,000
Total For HWAY20										0.00	0	1,044,650,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.08292	100.00000	14.98245				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.08000	126.17898	2.08000	289.84620				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			1.95000	130.23260	1.95000	299.16093				0.00	0	30,800
Total HWAY24 SPOT										0.00	0	30,800
Total For HWAY24										0.00	0	30,800
HWAY3 On 28/02/2033 Spot Bond			2.34500	101.51219	2.34500	101.35996				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			10.73000	90.74499	10.73000	90.66686				0.00	0	8,733,219,100
Total HWAY34 SPOT										0.00	0	8,733,219,100
Total For HWAY34										0.00	0	8,733,219,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.53264	100.00000	11.45583				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			10.76000	90.32283	10.76000	90.24485				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.53262	100.00000	11.45581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	87.61905	100.00000	86.99764			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	86.97287	100.00000	86.36325			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	62.27811	100.00000	61.81660			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100			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			1.63500	126.28591	1.63500	126.10343		1,047,054,000,000.00	640,400,000	93,244,707,000	
Total I2025 SPOT								1,047,054,000,000.00	640,400,000	93,244,707,000	
Total For I2025								1,047,054,000,000.00	640,400,000	93,244,707,000	
I2033 On 28/02/2033 Spot Bond			1.71500	106.81150	1.71500	106.65672		2,323,139,000,000.00	1,354,600,000	83,273,806,900	
Total I2033 SPOT								2,323,139,000,000.00	1,354,600,000	83,273,806,900	
Total For I2033								2,323,139,000,000.00	1,354,600,000	83,273,806,900	
I2038 On 31/01/2038 Spot Bond			1.72000	134.44263	1.72000	134.24744		8,098,104,000,000.00	4,708,200,000	136,275,001,600	
Total I2038 SPOT								8,098,104,000,000.00	4,708,200,000	136,275,001,600	
Total For I2038								8,098,104,000,000.00	4,708,200,000	136,275,001,600	
I2046 On 31/03/2046 Spot Bond			1.77500	134.58188	1.77500	134.38599		7,310,692,500,000.00	4,118,700,000	135,323,800,000	
Total I2046 SPOT								7,310,692,500,000.00	4,118,700,000	135,323,800,000	
Total For I2046								7,310,692,500,000.00	4,118,700,000	135,323,800,000	
I2050 On 31/12/2050 Spot Bond			1.78500	145.43635	1.78500	145.22442		2,719,090,500,000.00	1,523,300,000	51,225,712,200	
Total I2050 SPOT								2,719,090,500,000.00	1,523,300,000	51,225,712,200	
Total For I2050								2,719,090,500,000.00	1,523,300,000	51,225,712,200	
IBL22 On 15/03/2018 Spot Bond			8.89500	103.30153	8.89500	103.22826		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			8.84000	101.64854	8.84000	101.57650		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond			100.00000		0.00000	100.01137		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.75000	99.97376	1.75000	136.95461				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.13000	104.07278	2.13000	140.50650				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.04913				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			9.01500	100.44302	9.01500	100.37045				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	101.51491				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				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			9.70500	99.18354	9.70500	99.10652				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.13000	93.59425	10.13000	93.51806				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			9.19500	97.55377	9.19500	97.48191				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			10.12000	98.95402	10.12000	98.87353				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.99034				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.30970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.17000	101.73493	8.17000	101.66791				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			9.48500	99.47810	9.48500	99.40215				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.01566				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.85221				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			8.66500	101.88549	8.66500	101.81428				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.44500	101.48641	9.44500	101.40924				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			10.59500	100.50650	10.59500	100.42102				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	100.82549				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.25180				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	99.98890				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.06314				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.16852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.20406				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			2.86000	135.43609	2.86000	135.22688				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.89700				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	20.11568	100.00000	19.96825				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.76740				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.81995				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				101.73377	0.00000	101.62875				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	101.67713				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			10.64500	101.74240	10.64500	101.65547				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			9.27500	104.50851	9.27500	104.43045				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	16.67061	100.00000	16.54974				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	10.27048	100.00000	10.19602				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.17129				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.08798				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	17.53463	100.00000	17.36911				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	0.02009	100.00000	0.01996				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	100.34185				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.02452				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			10.16000	93.98651	10.16000	93.91019				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	101.55114				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.22391				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			10.95000	96.72993	10.95000	96.64498				0.00	0	3,438,900,000
Total IDCG06 SPOT										0.00	0	3,438,900,000
Total For IDCG06										0.00	0	3,438,900,000
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.89390				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			11.77000	96.52115	11.77000	102.00829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.35223	5.00000	101.31099				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	100.27023	5.00000	100.22965				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	100.60451	4.00000	100.57203				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	100.23835	4.00000	100.20581				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	89.64273	100.00000	89.00242				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	89.59240	100.00000	88.95246				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	89.59240	100.00000	88.95246				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			9.35000	99.91936	9.35000	99.84455				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.78000	100.22020	8.78000	100.45786				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	8.35513	100.00000	8.29455				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	33.91245	100.00000	33.66389				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	31.35762	100.00000	31.12524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.96922	100.00000	2.95240				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	9.71802	100.00000	9.64678				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	12.70149	100.00000	12.60737				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.27295	100.00000	13.17567				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.03285	100.00000	10.95975				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	60.34776	100.00000	59.90545				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	11.25171	100.00000	11.17013				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	18.88955	100.00000	18.75259				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	91.74567	100.00000	91.08246				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	92.20844	100.00000	91.55909				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	47.28403	100.00000	46.97909				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	47.28403	100.00000	46.97909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	65.22460	100.00000	64.75172				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	12.73904	100.00000	12.64463				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	12.58198	100.00000	12.48092				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	100.00000	100.00000	99.18478				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	100.00000	100.00000	99.18478				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.65000	99.97905	7.65000	99.85350				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			7.65000	99.83261	7.65000	99.70743				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			7.65000	99.68660	7.65000	99.56179				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	99.91404				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	101.21548				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.19524				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	100.63116	6.50000	100.57841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.23528				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.19101				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	103.07138				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	107.37432				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	99.81906				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	100.48504				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	99.84774				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.63000	103.52799	12.63000	103.42356				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	92.87532	100.00000	92.17172				0.00	0	0
Total IP277U SPOT										0.00	0	0
Total For IP277U										0.00	0	0
IPF01J On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.56556				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			8.67000	100.72750	8.67000	100.65744				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	100.83065				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.84774				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	100.85916				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.49867				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	100.50725				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	101.49081				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.15463				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	101.18852				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	101.20885				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.09390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.10608				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.11825				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.46575				0.00	0	0
Total IPFC10 SPOT										0.00	0	0
Total For IPFC10										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.53000	99.95302	10.53000	99.86852				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			9.29500	101.71403	9.29500	101.63872				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	40.05241	100.00000	39.78850				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.74303				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	99.90846				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	101.47062				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	102.05186				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	101.59312				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			2.96000	99.64644	2.96000	134.52150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.61000	151.83447	3.61000	151.59096				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	100.85386				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	100.67030				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.33676				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.36945				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.29967				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			3.63500	106.93577	3.63500	107.69615				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			3.63500	106.84663	3.63500	107.69615				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	101.51560				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.43495				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	99.84910				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			12.33000	103.46106	12.33000	103.35907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.94207				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	0.00000	100.44477				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	14.27031	100.00000	14.16572				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			11.23500	104.64897	11.23500	104.55576				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.35615				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			3.71000	150.32606	3.71000	150.08376				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	99.18478	100.00000	100.00000				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	99.91623	7.65000	99.97905				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	99.93716	7.65000	99.81173				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			7.65000	99.64496	7.65000	99.52026				0.00	0	0
Total IVA621 SPOT										0.00	0	0
Total For IVA621										0.00	0	0
IVA622 On 02/06/2016 Spot Bond			7.65000	99.49950	7.65000	99.37516				0.00	0	0
Total IVA622 SPOT										0.00	0	0
Total For IVA622										0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	99.05356	7.75000	98.92872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA625 SPOT										0.00	0	0
Total For IVA625										0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.75000	98.76276	7.75000	98.63865				0.00	0	0
Total IVA627 SPOT										0.00	0	0
Total For IVA627										0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.80000	98.31915	7.80000	98.19536				0.00	0	0
Total IVA630 SPOT										0.00	0	0
Total For IVA630										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				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	101.60961				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	101.82014				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.54340				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	100.36207				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	100.58719				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	100.59366				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	100.56454				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	100.58517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.17236				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.09500				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.77759				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	100.78992				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.26217				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.02787				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.89805				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	100.91804				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	91.63423				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.04500	100.86649	10.04500	100.78505				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	18.82016	100.00000	18.69480				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	14.73222	100.00000	14.62425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.20000	99.32445	10.20000	99.24305				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.17499				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	100.88143				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	99.99982				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	101.80000				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	101.54065				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.01530				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	99.87960				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	100.96511				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.78894				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.30911				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.01538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.88743			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	99.76828			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	99.92536			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.25682			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	101.39399			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.15759			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.04522			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	100.41646			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	101.48477			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	101.48668			0.00	1,200,000,000	1,200,000,000
Total IVC072 SPOT									0.00	1,200,000,000	1,200,000,000
Total For IVC072									0.00	1,200,000,000	1,200,000,000
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.39442			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond			100.00000	29.69696	100.00000	20.68012		000,000,000,000,000.00		10,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC077 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For IVC077									10,000,000,000,000.00	10,000,000,000	10,000,000,000
IVC68U On 07/12/2021 Spot Bond			100.00000	2.09162	100.00000	2.07977			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	31.53655	100.00000	31.30791			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	23.57339	100.00000	23.40248			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	100.02683			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.36547			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.30323			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.47739			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	16.06653	100.00000	15.93097			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.64071			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.02710			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.02834			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.50000	127.91445	9.50000	127.81770				0.00	0	217,900
Total KW01 SPOT										0.00	0	217,900
Total For KW01										0.00	0	217,900
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.95669				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.26514				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	101.41999				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.08628				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.17874				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.70000	101.17263	10.70000	101.08576				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	101.94628	9.71000	101.86665				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	101.15257				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	31.01812	100.00000	30.79078				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	100.01308				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			9.55500	99.59486	9.55500	99.51828				0.00	0	3,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.79500	97.07896	9.79500	97.00290			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.75000	96.79811	10.75000	96.71461			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.36924			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	101.87162			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.39380			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.66594			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.77500	98.84757	13.77500	98.77477			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			14.70000	98.70462	14.70000	98.56655			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.27667			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	101.75087			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	101.85183			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	101.97296			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88780				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	101.11468				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.06609				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	98.29393				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	94.38560				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.35984				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.36858				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	100.59793				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	100.65885				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.10741				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.11475				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	101.31275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.86470				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.31675				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	99.93707				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	99.93584				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	100.54695				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	101.76027				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.36731				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	101.13467				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	101.22073				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.82554				0.00	0	0
Total MBSA1 SPOT										0.00	0	0
Total For MBSA1										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	97.20921	2.30000	102.34973				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.80436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87507				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	40.20666	100.00000	39.91197				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	39.00034	100.00000	38.71449				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	39.06312	100.00000	38.77681				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	31.49674	100.00000	31.26332				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	62.74307	100.00000	62.27811				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.16569				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			9.67500	98.95309	9.67500	98.87649				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			9.72500	98.52135	9.72500	98.44470				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.56027	8.91000	100.48844				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.69269				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	102.63679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.75051				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			8.83000	100.66640	8.83000	100.59593				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			9.69500	102.36931	9.69500	102.28946				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			10.45500	101.54522	10.45500	101.45997				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.05224				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			10.50000	100.72762	10.50000	100.59848				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.75500	102.89832	9.75500	102.81802				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.14930				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			10.33000	99.80899	10.33000	100.34893				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.01490				0.00	900,000,000	450,000,000
Total MMIG03 SPOT										0.00	900,000,000	450,000,000
Total For MMIG03										0.00	900,000,000	450,000,000
MMIG0 On 12/08/2030 Spot Bond			12.15000	96.96448	12.15000	97.91476				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			11.62500	101.68348	11.62500	99.12792				0.00	0	1,050,000,000

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 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	59.22051	100.00000	58.79116			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			9.45500	102.76494	9.45500	102.68716			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			9.44500	103.97664	9.44500	103.89758			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	75.00498	100.00000	74.56378			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	59.78349	100.00000	59.44386			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	62.19995	100.00000	61.74899			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	19.58791	100.00000	19.40098			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	18.74703	100.00000	18.62283			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.02772	100.89771	7.96775			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.12283	100.61875	8.06231			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
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.07054				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.08274				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.21558				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	111.52507				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.03495	100.00000	11.94770				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.88035	100.00000	12.78696				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			10.79500	88.11865	10.79500	92.15684		53,975,000,000,000.00		5,000,000,000		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM01 SPOT									3,975,000,000,000.00	5,000,000,000	0
Total For NAM01									3,975,000,000,000.00	5,000,000,000	0
NAM02 On 29/06/2020 Spot Bond			10.31000	101.07544	10.31000	100.99219			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			8.54500	101.62310	8.54500	101.55303			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			10.02500	100.02310	10.02500	99.94250			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.78000	99.75877	9.78000	99.68114			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			10.29500	98.32874	10.29500	98.24830		17,835,058,000,000.00	1,732,400,000	1,732,400,000	
Total NBK13A SPOT								17,835,058,000,000.00	1,732,400,000	1,732,400,000	
Total For NBK13A								17,835,058,000,000.00	1,732,400,000	1,732,400,000	
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.09934		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			10.14000	100.07489	10.14000	100.01376		2,149,680,000,000.00	212,000,000	424,000,000	
Total NBK14A SPOT								2,149,680,000,000.00	212,000,000	424,000,000	
Total For NBK14A								2,149,680,000,000.00	212,000,000	424,000,000	
NBK15 On 11/02/2022 Spot Bond			10.38000	95.33263	10.38000	95.25316		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.14926		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			11.11000	93.02211	11.11000	92.93926		0.00	0	860,000,000	
Total NBK16A SPOT								0.00	0	860,000,000	
Total For NBK16A								0.00	0	860,000,000	
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.22149		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			11.28000	92.61534	11.28000	92.53207		0.00	0	1,220,000,000	

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 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	101.45759				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18J On 01/06/2020 Spot Bond			10.13000	101.19551	10.13000	101.11358				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	100.94105				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19K On 01/06/2022 Spot Bond			10.53000	100.28532	10.53000	100.20100				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	100.58322				0.00	1,500,000,000	1,500,000,000
Total NBK19B SPOT										0.00	1,500,000,000	1,500,000,000
Total For NBK19B										0.00	1,500,000,000	1,500,000,000
NBK20L On 01/06/2026 Spot Bond			11.35000	98.66266	11.35000	98.57342				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	100.89310				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.55000	97.44653	11.55000	97.35639				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.80110				0.00	600,000,000	300,000,000
Total NBK21B SPOT										0.00	600,000,000	300,000,000
Total For NBK21B										0.00	600,000,000	300,000,000
NBK22J On 19/11/2022 Spot Bond			9.63500	106.82422	9.63500	106.74140				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.77343				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23J On 19/11/2025 Spot Bond			11.20000	102.07120	11.20000	101.97956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.94107				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.45000	101.90750	11.45000	101.81402				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	99.88574				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.53500	102.94623	10.53500	102.85868				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	102.06724				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.36414				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.47369				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.79888				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	101.80130				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	101.87577				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	101.90485				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	101.61469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.60500	106.85026	9.60500	106.76858				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			11.67500	39.24783	11.67500	39.21232				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	100.44078				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	99.59873				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	99.76212				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.09187				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.02090				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.01261				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.16481				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14363				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			10.84500	100.45821	10.84500	100.37176				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.13753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.88000	99.37146	10.88000	99.28567				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14363				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	101.04370				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04378				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.15328				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.16546				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	101.52186				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.60983				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03439				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	100.68164				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.30493				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	100.63676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.90500	98.70560	10.90500	99.76902				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	98.41545				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.60565				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	100.49449				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.02896				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			12.05000	100.23199	12.05000	101.44492				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	100.63520				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	119.41849	9.44500	119.32769				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100				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			2.10000	179.26108	2.10000	178.99541				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			2.49500	103.49356	2.49500	117.78704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	195.56051	3.45000	195.26753				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			2.88500	114.39681	2.88500	114.21987				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			3.20000	157.39756	3.20000	147.98099				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			3.11000	159.48313	3.11000	159.39403				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			9.55000	102.01619	9.55000	101.93778				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	62.10280	100.00000	61.73064				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			10.18000	103.06329	10.18000	102.97699				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.70213				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	101.58789				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	101.63843				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.60813				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	101.69702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.38000	103.10265	10.38000	103.01464				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	101.66874				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	101.64854				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	101.78376				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			10.58000	103.14202	10.58000	103.05230				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	101.68894				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	101.69905				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.87057				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.07239				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	101.94934				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	101.72934				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			9.49500	111.50720	9.49500	111.42245				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 NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.26000	109.54160	10.26000	109.45229				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			1.99500	182.64463	1.99500	182.37551				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			11.75000	108.61117	11.75000	108.50957				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	101.93437				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.19770				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	101.43250				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	101.43342				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.20449				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	101.77262				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	102.19200				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	20.31535	100.00000	20.16481				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.05487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.70000	99.98267	10.70000	99.89681			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.33886			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			10.86000	95.16596	10.86000	97.84665			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.47500	96.56969	11.47500	96.48189			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.10000	93.88024	12.10000	95.27321		21,296,000,000,000.00		1,760,000,000	0
Total OML07 SPOT								21,296,000,000,000.00		1,760,000,000	0
Total For OML07								21,296,000,000,000.00		1,760,000,000	0
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.29751			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			11.46500	99.12708	11.46500	99.03703			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.00000	98.09795	12.00000	98.00479			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	81.47321	100.00000	80.93126			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100			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	99.84481			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	101.46868			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				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	101.39391				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.28363				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	101.35985				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond			100.00000	78.16198	100.00000	77.52131			863,800,000,000,000.00	58,638,000,000	27,150,000,000	
Total PMM26 SPOT									3,800,000,000,000.00	58,638,000,000	27,150,000,000	
Total For PMM26									3,800,000,000,000.00	58,638,000,000	27,150,000,000	
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	100.51558			0.00	150,000,000	75,000,000	
Total PPC002 SPOT									0.00	150,000,000	75,000,000	
Total For PPC002									0.00	150,000,000	75,000,000	
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	99.80622			0.00	0	0	
Total PPC003 SPOT									0.00	0	0	
Total For PPC003									0.00	0	0	
PPC004 On 30/06/2021 Spot Bond			10.43000	100.11238	10.43000	101.18564			0.00	0	0	
Total PPC004 SPOT									0.00	0	0	
Total For PPC004									0.00	0	0	
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total PRE1A1 SPOT									0.00	0	0	
Total For PRE1A1									0.00	0	0	
PRE1A2 On 27/01/2028 Spot Bond				100.00000	0.00000	100.19147			0.00	0	0	
Total PRE1A2 SPOT									0.00	0	0	
Total For PRE1A2									0.00	0	0	
PRE1A3 On 27/01/2028 Spot Bond				100.00000	0.00000	100.19340			0.00	0	0	
Total PRE1A3 SPOT									0.00	0	0	
Total For PRE1A3									0.00	0	0	
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.19767			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.21600			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.22026			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.92000	43.20130	8.92000	43.17041			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			7.52000	103.98630	7.52000	103.92373		496,142,000,000,000.00	464,912,500,000	226,106,300,000	
Total R159 SPOT								16,142,000,000,000.00	464,912,500,000	226,106,300,000	
Total For R159								16,142,000,000,000.00	464,912,500,000	226,106,300,000	
R159P On 15/09/2016 Spot Bond			7.35000	97.46810	7.35000	97.41074		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			9.17000	112.90075	9.10000	113.31670		798,774,408,247,000.00	2,704,337,449,100	1,050,297,620,600	
Total R186 SPOT								18,774,408,247,000.00	704,337,449,100	1,050,297,620,600	
Total For R186								18,774,408,247,000.00	704,337,449,100	1,050,297,620,600	
R187P On 21/12/2026 Spot Bond			8.84000	39.91433	8.84000	39.88604		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.76000	36.93412	8.76000	36.90817		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			1.59000	299.35983	1.59000	298.92858		18,260,196,000,000.00	11,484,400,000	24,354,773,400	
Total R197 SPOT								18,260,196,000,000.00	11,484,400,000	24,354,773,400	
Total For R197								18,260,196,000,000.00	11,484,400,000	24,354,773,400	
R202 On 07/12/2033 Spot Bond			1.69000	249.57716	1.70000	248.87662		11,306,776,000,000.00	6,690,400,000	249,369,986,900	
Total R202 SPOT								11,306,776,000,000.00	6,690,400,000	249,369,986,900	
Total For R202								11,306,776,000,000.00	6,690,400,000	249,369,986,900	
R2023 On 28/02/2023 Spot Bond			8.96500	95.37416	8.89500	95.64505		726,559,649,118,000.00	638,768,505,200	642,477,592,900	
Total R2023 SPOT								26,559,649,118,000.00	638,768,505,200	642,477,592,900	
Total For R2023								26,559,649,118,000.00	638,768,505,200	642,477,592,900	
R203 On 15/09/2017 Spot Bond			7.95500	101.58702	7.89500	101.59864		849,377,827,648,000.00	106,772,825,600	824,722,237,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT									19,377,827,648,000.00	106,772,825,600	324,722,237,800
Total For R203									19,377,827,648,000.00	106,772,825,600	324,722,237,800
R2030 On 31/01/2030 Spot Bond			9.48000	90.91867	9.48000	90.84930			387,034,728,296,000.00	146,311,680,200	620,768,206,800
Total R2030 SPOT									17,034,728,296,000.00	146,311,680,200	520,768,206,800
Total For R2030									17,034,728,296,000.00	146,311,680,200	520,768,206,800
R2032 On 31/03/2032 Spot Bond			9.62000	89.82071	9.62000	89.75155			638,079,507,660,000.00	378,178,743,000	335,823,471,500
Total R2032 SPOT									18,079,507,660,000.00	378,178,743,000	335,823,471,500
Total For R2032									18,079,507,660,000.00	378,178,743,000	335,823,471,500
R2035 On 28/02/2035 Spot Bond			9.69500	94.64572	9.69500	94.57309			993,940,765,370,000.00	102,520,966,000	683,781,754,600
Total R2035 SPOT									13,940,765,370,000.00	102,520,966,000	583,781,754,600
Total For R2035									13,940,765,370,000.00	102,520,966,000	583,781,754,600
R2037 On 31/01/2037 Spot Bond			9.75500	91.20802	9.75500	91.13645			911,339,485,262,000.00	298,445,872,400	625,077,505,600
Total R2037 SPOT									11,339,485,262,000.00	298,445,872,400	525,077,505,600
Total For R2037									11,339,485,262,000.00	298,445,872,400	525,077,505,600
R204 On 21/12/2018 Spot Bond			8.34000	102.26040	8.27500	102.34195			027,069,123,178,000.00	243,053,851,700	669,826,907,800
Total R204 SPOT									17,069,123,178,000.00	243,053,851,700	569,826,907,800
Total For R204									17,069,123,178,000.00	243,053,851,700	569,826,907,800
R2040 On 31/01/2040 Spot Bond			9.82500	94.88654	9.82500	94.81156			394,318,000,000,000.00	549,040,000,000	522,013,192,300
Total R2040 SPOT									14,318,000,000,000.00	549,040,000,000	522,013,192,300
Total For R2040									14,318,000,000,000.00	549,040,000,000	522,013,192,300
R2044 On 31/01/2044 Spot Bond			9.86500	91.83377	9.86500	91.76092			797,438,774,480,000.00	80,835,152,000	544,863,217,300
Total R2044 SPOT									17,438,774,480,000.00	80,835,152,000	544,863,217,300
Total For R2044									17,438,774,480,000.00	80,835,152,000	544,863,217,300
R2048 On 28/02/2048 Spot Bond			9.86000	90.92369	9.86000	90.85277			204,702,522,428,000.00	325,020,539,800	851,278,466,400
Total R2048 SPOT									14,702,522,428,000.00	325,020,539,800	351,278,466,400
Total For R2048									14,702,522,428,000.00	325,020,539,800	351,278,466,400
R207 On 15/01/2020 Spot Bond			8.57000	98.17684	8.50000	98.32150			578,786,775,702,000.00	300,908,608,600	857,673,277,300
Total R207 SPOT									18,786,775,702,000.00	300,908,608,600	357,673,277,300
Total For R207									18,786,775,702,000.00	300,908,608,600	357,673,277,300
R208 On 31/03/2021 Spot Bond			8.70000	93.06861	8.63000	93.26579			189,612,261,300,000.00	366,622,099,000	690,867,734,000
Total R208 SPOT									19,612,261,300,000.00	366,622,099,000	590,867,734,000
Total For R208									19,612,261,300,000.00	366,622,099,000	590,867,734,000
R209 On 31/03/2036 Spot Bond			9.70500	70.45706	9.64000	70.83702			063,661,219,529,000.00	1,036,956,333,800	1,194,781,450,900
Total R209 SPOT									13,661,219,529,000.00	036,956,333,800	194,781,450,900
Total For R209									13,661,219,529,000.00	036,956,333,800	194,781,450,900
R210 On 31/03/2028 Spot Bond			1.72500	183.80036	1.71000	183.81697			9,366,060,000,000.00	5,429,600,000	103,767,858,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 SPOT									9,366,060,000,000.00	5,429,600,000	103,767,858,100
Total For R210									9,366,060,000,000.00	5,429,600,000	103,767,858,100
R211 On 31/01/2017 Spot Bond			0.35000	138.53995	0.35000	138.35434			0.00	0	114,972,900,000
Total R211 SPOT									0.00	0	114,972,900,000
Total For R211									0.00	0	114,972,900,000
R212 On 31/01/2022 Spot Bond			1.56000	145.00206	1.56000	144.79343			1,048,944,000,000.00	672,400,000	208,652,555,400
Total R212 SPOT									1,048,944,000,000.00	672,400,000	208,652,555,400
Total For R212									1,048,944,000,000.00	672,400,000	208,652,555,400
R213 On 28/02/2031 Spot Bond			9.58500	81.09631	9.52000	81.47004			573,479,965,398,500.00	164,160,664,100	495,380,275,000
Total R213 SPOT									573,479,965,398,500.00	164,160,664,100	495,380,275,000
Total For R213									573,479,965,398,500.00	164,160,664,100	495,380,275,000
R214 On 28/02/2041 Spot Bond			9.77500	70.86466	9.77500	70.80985			328,349,071,542,500.00	340,496,068,700	657,417,782,700
Total R214 SPOT									328,349,071,542,500.00	340,496,068,700	657,417,782,700
Total For R214									328,349,071,542,500.00	340,496,068,700	657,417,782,700
R230C On 15/09/2016 Spot Bond			7.35000	97.46810	7.35000	97.41074			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			7.34000	99.14270	7.34000	99.08344			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			7.40000	95.61228	7.40000	95.55535			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.87000	91.73558	7.87000	91.67755			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			7.92000	88.19380	7.92000	88.13767			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			8.28000	84.21512	8.28000	84.15913			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			8.26000	80.90788	8.26000	80.85422			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			8.24000	77.74545	8.24000	77.69401			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			8.23000	74.69503	8.23000	74.64567				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			8.46000	71.09357	8.46000	71.04530				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			8.44000	68.26882	8.44000	68.22257				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			8.55000	65.15176	8.55000	65.10707				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			8.52000	62.58178	8.52000	62.53899				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			8.49000	60.13049	8.49000	60.08952				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			8.46000	57.79185	8.46000	57.75261				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.42000	55.59814	8.42000	55.56056				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			8.38000	53.50826	8.38000	53.47226				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.04000	48.78634	9.04000	48.75100				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.00000	46.83077	9.00000	46.79699				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			8.96000	44.97082	8.96000	44.93852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.92000	43.20130	8.92000	43.17041				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			8.88000	41.51734	8.88000	41.48778				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			8.84000	39.91433	8.84000	39.88604				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			8.80000	38.38795	8.80000	38.36086				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			8.76000	36.93412	8.76000	36.90817				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	100.90484				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.18875				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.79210				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	101.48671				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	55.87121	100.00000	55.46614				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	33.99571	100.00000	33.74654				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	63.34288	100.00000	62.88365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	63.83937	100.00000	63.37653				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	30.64854	100.00000	30.42391				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	40.98213	100.00000	40.66591				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.39897	100.00000	9.32016				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	28.29859	100.00000	28.08023				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	20.51302	100.00000	20.35474				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	10.92299	100.00000	10.83871				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.31039				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	101.89883				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	101.64727				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	101.13672				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	101.56116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.18739				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	100.70113				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	101.36399				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	101.41560				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	101.02198				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	101.79004				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	100.38663				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.66872				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	101.58494				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	100.99362				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	31.81514	100.00000	31.58447				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	18.37701	100.00000	18.24377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	12.91055	100.00000	12.81695				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	10.76564	100.00000	10.68759				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	100.31838				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.02283				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	101.44178				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.52283				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	101.68086				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.42920				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	100.62976				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	90.71815				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.27256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	86.33658				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	104.80951	12.35000	104.70604				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.27459	100.00000	16.15399				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.10999				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	15.94407	100.00000	15.82847				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	86.05201	100.00000	85.44601				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.97831	100.00000	14.81484				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	68.01073	100.00000	67.50674				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	99.50972				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.52153				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			10.13000	99.86838	10.13000	99.78752				0.00	0	47,345,000
Total RW21 SPOT										0.00	0	47,345,000
Total For RW21										0.00	0	47,345,000
RW23 On 10/12/2023 Spot Bond			10.62500	98.19582	10.62500	98.11254				0.00	0	74,834,000

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 RW23 SPOT									0.00	0	74,834,000
Total For RW23									0.00	0	74,834,000
RW28 On 10/12/2028 Spot Bond			11.07000	98.67417	11.07000	98.58706			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.72000	106.04249	8.72000	105.96793			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.18386			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.99500	103.73607	9.99500	103.65317		2,998,500,000,000.00	300,000,000	600,000,000	
Total SBK14 SPOT								2,998,500,000,000.00	300,000,000	600,000,000	
Total For SBK14								2,998,500,000,000.00	300,000,000	600,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.62699			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	100.78255			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.06773			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.19045			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.28875			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	103.02771			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	99.93323			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.07946				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			12.49500	101.27047	12.49500	101.16937			1,874,250,000,000.00		150,000,000	1,915,000,000
Total SBK23 SPOT									1,874,250,000,000.00		150,000,000	1,915,000,000
Total For SBK23									1,874,250,000,000.00		150,000,000	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.88320				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	0.00000	100.34127				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2026 Spot Bond			12.37000	99.77907	12.37000	99.92204				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.02500	97.87542	10.02500	97.79698				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000
Total For SBK9										0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.29500	99.91521	9.29500	99.84124				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.53572				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	100.79333				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.79500	101.27522	8.79500	101.20419				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.50721				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	101.89088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.37000	103.07373	10.37000	102.98835			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.00000	94.15722	11.00000	94.07416			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.75335			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.10011			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.27110			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			9.43500	102.59755	9.43500	102.51962			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26l On 28/02/2017 Spot Bond			100.00000	52.06099	100.00000	51.71420			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			10.38500	100.82828	10.38500	100.74418		5,711,750,000,000.00	550,000,000	550,000,000	
Total SBS27 SPOT								5,711,750,000,000.00	550,000,000	550,000,000	
Total For SBS27								5,711,750,000,000.00	550,000,000	550,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.12545			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			9.57500	101.20055	9.57500	101.12300			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.01000	86.90629	11.01000	86.82956			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.25243			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			11.20000	95.10099	11.20000	95.01608				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	100.84194				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.05840				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.90000	97.05529	10.90000	96.97136				0.00	0	7,235,300,000
Total SBS34 SPOT										0.00	0	7,235,300,000
Total For SBS34										0.00	0	7,235,300,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.26126				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.09134				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			9.84000	96.49132	9.84000	96.41496				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.07000	91.59397	11.07000	91.51266				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			11.77000	88.80123	11.77000	88.71757				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			10.40000	92.42176	10.40000	92.34456				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	99.64478				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			10.53500	97.35235	10.53500	97.27001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.18000	96.80150	11.18000	96.71475				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.35000	96.55446	11.35000	96.46665				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	99.77486				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	99.76807				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			10.50500	103.11393	10.50500	103.02695				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	99.76297				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			7.87000	104.38211	7.87000	104.31549				0.00	0	0
Total SBS9 SPOT										0.00	0	0
Total For SBS9										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.89000	119.96296	2.89000	275.54927				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	136.26932	1.32000	137.38198				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			3.25000	200.51868	3.25000	202.48913				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	44.55302	100.00000	44.23002				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.87112				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	58.50666	100.00000	58.08248				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				175.64525	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	122.04854	2.00000	136.70718				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	100.63116	6.50000	100.57841				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	101.84384				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	101.99971				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			9.39500	102.45363	9.39500	102.37656				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.13685	8.75000	103.06448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.43413				0.00	0	25,000,000
Total SHS06 SPOT										0.00	0	25,000,000
Total For SHS06										0.00	0	25,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	108.67235				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	62.43271	100.00000	61.97005				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	108.37600	10.00000	108.29100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.23997				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.16814				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	87.74038	100.00000	87.11217				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	89.93547	100.00000	89.29764				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	65.58989	100.00000	65.11436				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			9.49500	102.44762	9.49500	102.37017				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.26743				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	100.92783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95852				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			10.53000	101.21911	10.53000	101.13400				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.95852				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	101.25060				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	18.88847	100.00000	18.75153				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			8.77000	102.40860	8.77000	102.33653				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.07500	99.25260	10.07500	99.17223				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			9.29500	99.91521	9.29500	99.84124				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.63582				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			11.59500	45.80949	11.59500	101.57156		34,785,000,000,000.00		3,000,000,000	1,500,000,000	
Total SNT03 SPOT								34,785,000,000,000.00		3,000,000,000	1,500,000,000	
Total For SNT03								34,785,000,000,000.00		3,000,000,000	1,500,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.69900				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	101.95121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66876				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	101.70917				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	99.96474				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			8.59500	103.59527	8.59500	103.52299				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.47811				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			10.30500	93.37733	10.30500	93.30045				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	101.61828				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	100.98055				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.27983				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			10.20000	87.66890	10.20000	87.59744				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			10.20000	87.66890	10.20000	87.59744				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			9.92000	94.19529	9.92000	94.12015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	101.23067				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.77500	100.55932	8.77500	100.48894				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.51500	117.33226	2.51500	117.60109				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			9.61500	99.38268	9.61500	99.30622				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	102.35569	8.50000	101.64891				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			11.12000	100.18237	11.12000	100.09355				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.43506				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			11.39000	70.25155	11.39000	70.18848				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.37590				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.42664				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.96516				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	93.93655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	101.67360				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	101.72326				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				100.00000	0.00000	101.19605				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.59245				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.94336				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 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
SY1283 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY1283 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
SY1285 On 18/08/2016 Spot Bond				100.00000	0.00000	101.68136				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1286 On 26/08/2016 Spot Bond				100.00000	0.00000	101.46136				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1287 On 10/06/2016 Spot Bond				100.00000	0.00000	99.29269				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0
SY1290 On 17/06/2016 Spot Bond				100.00000	0.00000	99.14951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY129€ On 16/05/2016 Spot Bond				100.00000	0.00000	99.79572				0.00	0	0
Total SY1296 SPOT										0.00	0	0
Total For SY1296										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	98.46011				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY129€ On 26/05/2016 Spot Bond				100.00000	0.00000	99.58992				0.00	0	11,800,000,000
Total SY1298 SPOT										0.00	0	11,800,000,000
Total For SY1298										0.00	0	11,800,000,000
SY129€ On 28/07/2016 Spot Bond				100.00000	0.00000	98.25977				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY130C On 03/06/2016 Spot Bond			100.00000	93.58974	100.00000	92.87532			170,000,000,000,000.00	41,700,000,000	19,700,000,000	
Total SY1300 SPOT									'0,000,000,000,000.00	41,700,000,000	19,700,000,000	
Total For SY1300									'0,000,000,000,000.00	41,700,000,000	19,700,000,000	
SZ25 On 30/09/2025 Spot Bond			9.75000	96.39436	9.75000	96.31918			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.69907			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	101.76977			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			10.15000	91.38656	10.15000	98.76278			0.00	0	0	
Total T12A12 SPOT									0.00	0	0	
Total For T12A12									0.00	0	0	
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.32692			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	101.38423			0.00	0	0	
Total T13A11 SPOT									0.00	0	0	
Total For T13A11									0.00	0	0	
T13A12 On 21/08/2020 Spot Bond			10.05000	105.57554	10.05000	103.09079			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.29632				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.00793				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	100.53346				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.70330				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	100.71861				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	99.78340				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.18335				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS84 On 28/07/2016 Spot Bond			8.07000	102.53637	8.07000	102.46959				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	100.42660				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	100.66169				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	102.39141	7.83000	102.32661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.42127				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.43339				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	91.71147	7.39000	102.19682				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.42127				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	100.43339				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	91.95447	7.16000	102.12892				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	100.45712				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	100.45519				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	100.50163				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	100.49535				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	100.68462				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	100.66302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	100.42078				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	100.43629				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	102.66404	8.73000	102.59177				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	100.22171				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	100.43338				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2041 Spot Bond			9.74500	86.01639	9.74500	99.43692				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7On 18/07/2041 Spot Bond				100.00000	0.00000	100.10024				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8On 18/07/2041 Spot Bond				100.00000	0.00000	100.43338				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.45809				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.45276				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.45082				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11COn 18/07/2041 Spot Bond				100.00000	0.00000	100.50066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49872				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48180				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.65098				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.65290				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64330				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	101.67886				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	101.72937				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.10000	98.79656	10.10000	99.31008				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	101.69907				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	101.76977				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			10.01000	97.77296	10.01000	97.69427				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	101.68896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.76977				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			10.12000	85.44695	10.12000	96.72227				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.86066				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.86066				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.86066				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.86066				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.02219				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.02219				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.02219				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.02017				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.67785				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	102.67785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.83397			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	102.66576			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	101.65260			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.69705			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	101.76969			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.25000	98.97495	10.25000	98.72576			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.65462			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.69907			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.77979			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.14000	99.64473	10.14000	100.21490			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.27270			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.86055			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1: On 21/08/2020 Spot Bond				100.00000	0.00000	101.86257				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2: On 21/08/2020 Spot Bond				100.00000	0.00000	101.46627				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3: On 21/08/2020 Spot Bond				100.00000	0.00000	102.00187				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1: On 21/08/2020 Spot Bond				100.00000	0.00000	102.01801				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2: On 21/08/2020 Spot Bond				100.00000	0.00000	101.54365				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3: On 21/08/2020 Spot Bond				100.00000	0.00000	102.66748				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1: On 21/08/2020 Spot Bond				100.00000	0.00000	102.66748				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2: On 21/08/2020 Spot Bond				100.00000	0.00000	102.08423				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	100.43387				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.07762	101.06155	6.03266				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A1: 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
THE8A2: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	85.58788	100.00000	85.00167				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	100.50031				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	100.43145				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	100.43387				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	100.43145				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	100.45810				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	100.45810				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	100.45810				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	100.49680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.50647			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	100.49439			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	100.68705			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	100.69905			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	100.69425			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			10.32000	88.20434	10.32000	88.09631		2,064,000,000,000.00		200,000,000	10,100,000,000
Total TL20 SPOT								2,064,000,000,000.00		200,000,000	10,100,000,000
Total For TL20								2,064,000,000,000.00		200,000,000	10,100,000,000
TL20/R:On 22/02/2020 Spot Bond			100.00000	13.73931	100.00000	13.66148		0.00		0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	108.37600	10.00000	108.29100		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			8.84500	100.43800	8.84500	100.36638		0.00		0	38,200,000,000
Total TN17 SPOT								0.00		0	38,200,000,000
Total For TN17								0.00		0	38,200,000,000
TN20 On 17/09/2020 Spot Bond			10.14000	102.72849	10.14000	102.64569		22,910,952,792,000.00	2,259,462,800	37,439,293,704	
Total TN20 SPOT								22,910,952,792,000.00	2,259,462,800	37,439,293,704	
Total For TN20								22,910,952,792,000.00	2,259,462,800	37,439,293,704	
TN20U On 14/04/2020 Spot Bond			100.00000	3.74088	100.00000	3.71346		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			10.70500	100.56696	10.70500	100.48149		33,847,283,100,000.00	3,161,820,000	23,291,252,800	
Total TN23 SPOT								33,847,283,100,000.00	3,161,820,000	23,291,252,800	
Total For TN23								33,847,283,100,000.00	3,161,820,000	23,291,252,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			11.12000	92.82438	11.12000	92.74163			0.00	0	27,904,795,200
Total TN25 SPOT									0.00	0	27,904,795,200
Total For TN25									0.00	0	27,904,795,200
TN27 On 14/11/2027 Spot Bond			11.15000	85.48744	11.15000	85.41103			0.00	0	28,194,629,800
Total TN27 SPOT									0.00	0	28,194,629,800
Total For TN27									0.00	0	28,194,629,800
TN30 On 09/10/2030 Spot Bond			11.62500	93.06066	11.62500	92.97451			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			11.87500	91.95284	11.87500	91.86594			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000
Total For TN40									0.00	0	800,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.27898			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	101.51468			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	99.73222			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.76988			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.69233			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.76961				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	99.76426				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	99.75624				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	108.37600	10.00000	108.29100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.76149				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	100.73047				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	100.45882				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	101.53697				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			10.13000	101.95482	10.13000	101.87181				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.24123	10.00000	100.16075				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.23521	9.75000	100.15674				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.23511	100.00000	10.15612				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.21601				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.27489				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			10.40000	101.24885	10.40000	101.32319				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.36829				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.55491				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	101.98456				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.18870				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.25345				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	8.78191	100.00000	8.71824				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	9.35430	100.00000	9.28648				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.28941				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	9.69772	100.00000	9.62742				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29660			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	9.98391	100.00000	9.91153			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	101.49779			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	13.47542	100.00000	13.37773			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.94221			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.31036	100.00000	17.18485			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.65760	100.00000	14.55133			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.30150	100.00000	2.28481			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP19C On 12/05/2016 Spot Bond				100.00000	0.00000	99.88561			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	99.61503			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	99.33815			0.00	0	0
Total TSP192 SPOT									0.00	0	0
Total For TSP192									0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP193 SPOT									0.00	0	0
Total For TSP193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP19€ On 18/08/2016 Spot Bond				100.00000	0.00000	97.99057			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	97.40145			0.00	0	0
Total TSP196 SPOT									0.00	0	0
Total For TSP196									0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	96.91571			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	96.62523			0.00	0	0
Total TSP198 SPOT									0.00	0	0
Total For TSP198									0.00	0	0
TSP19€ On 24/11/2016 Spot Bond				100.00000	0.00000	95.90615			0.00	0	0
Total TSP199 SPOT									0.00	0	0
Total For TSP199									0.00	0	0
TSP20€ On 08/12/2016 Spot Bond				100.00000	0.00000	95.57751			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	98.12405			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	94.00277			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	98.57184			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	97.47706			0.00	0	0
Total TSP204 SPOT									0.00	0	0
Total For TSP204									0.00	0	0
TSP20€ On 02/03/2017 Spot Bond				100.00000	0.00000	93.18558			0.00	0	0
Total TSP205 SPOT									0.00	0	0
Total For TSP205									0.00	0	0
TSP20€ On 16/03/2017 Spot Bond				100.00000	0.00000	93.06498			0.00	0	0
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	91.99150				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	19.14910	100.00000	19.00719				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	100.00000				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	101.47400				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	101.10243				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.15754				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	101.71061				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	101.50696				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	101.17389				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	101.09383				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	100.98403				0.00	7,000,000,000	0
Total TWC161 SPOT										0.00	7,000,000,000	0
Total For TWC161										0.00	7,000,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	101.06131				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	100.92617				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	100.94932				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	100.95338				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	100.77244				0.00	0	0
Total TWC166 SPOT										0.00	0	0
Total For TWC166										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	100.53082				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	100.47260				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	100.49214				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	100.49197				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	100.34082				0.00	500,000,000	500,000,000
Total TWC171 SPOT										0.00	500,000,000	500,000,000
Total For TWC171										0.00	500,000,000	500,000,000
TWC17 On 28/10/2016 Spot Bond			100.00000	76.11940	100.00000	75.44379			150,000,000,000,000.00	21,500,000,000	11,300,000,000	
Total TWC172 SPOT									50,000,000,000,000.00	21,500,000,000	11,300,000,000	
Total For TWC172									50,000,000,000,000.00	21,500,000,000	11,300,000,000	
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	101.56052				0.00	0	0
Total TWCJ25 SPOT										0.00	0	0
Total For TWCJ25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.41508				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				101.39647	0.00000	101.44641				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	100.38550				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			10.03000	104.45691	10.03000	104.37361				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.05000	103.37705	11.05000	103.28646				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	8.48386	100.00000	8.43302				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.76185	100.00000	7.70496				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.04804	100.00000	7.98905				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	8.36396	100.00000	8.30266				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	8.29080	100.00000	8.24112				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	7.67499	100.00000	7.61875				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	7.84656	100.00000	7.78906				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	8.14521	100.00000	8.08551			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	100.06578			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	101.32585			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	100.82279			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	30.72529	100.00000	30.50008			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	99.93182			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.93182			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	100.91309			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	99.93285			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	101.38854			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	100.94328			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	7.97283	100.00000	7.92505			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA02L On 20/04/2023 Spot Bond			100.00000	7.43889	100.00000	7.38437				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.13448	100.00000	9.06754				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	4.72369	100.00000	4.68907				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	7.77977	100.00000	7.73315				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	7.35204	100.00000	7.29815				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	9.33617	100.00000	9.26774				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.50494	100.00000	4.47193				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	0.00056	100.00000	0.00056				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			7.91000	105.76865	7.91000	105.70024				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	249.44669	0.89000	249.10145				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			8.36500	104.64868	8.36500	104.57803				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			8.83000	104.46739	8.83000	104.39302				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
WSP4 On 28/05/2020 Spot Bond			9.12500	103.60513	9.12500	103.52897			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			9.34500	102.65600	9.34500	102.57875			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			8.22000	76.09491	8.22000	76.04495			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	73.14629	100.00000	72.70916			0.00	0	0	
Total ZA029 SPOT									0.00	0	0	
Total For ZA029									0.00	0	0	
Total for SPOT										0	0	
Total for SPOT :									97,854,056,425,195,000.00	08,670,739,132,600	522,572,618,904	
Total Futures										97,854,057,114,466,700.00	670,739,138,329	522,573,541,373
Total Options									0.00	0	76,400	
Grand Total:									97,854,057,114,466,700.00	670,739,138,329	522,573,617,773	