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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016			128.96158	128.96158	128.70797	128.70797			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			1,837.97000	1.83797	2,091,580		0.00	0	0
EL28	On	04/08/2016	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.88	Call			1,827.97000	1.82797	2,081,580		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.86	Call			1,847.97000	1.84797	2,101,580		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			10.56000	78.77516	10.56000	78.77516			0.00	0	0
ES33	On	05/05/2016			10.88624	74.96010	10.71153	76.04454			0.00	0	8,776
ES33	On	04/08/2016			10.97873	76.41041	10.79782	77.51736			0.00	0	0
ES33	On	03/11/2016			11.06600	74.12057	10.87899	75.24962			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	05/05/2016	9.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	9.99	Put			4,746.38000	4.74638	5,830,820		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			4,677.51000	4.67751	5,761,950		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			4,608.74000	4.60874	5,693,180		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			3,445.41000	3.44541	4,552,360		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			3,578.16000	3.57816	4,685,110		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			3,511.74000	3.51174	4,618,690		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	03/11/2016	Bond Future	11.30	Call			2,505.15000	2.50515	1,376,100		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			2,563.07000	2.56307	1,434,020		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			2,447.16000	2.44716	1,318,110		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,776
ES42	On	04/02/2016	Bond Future			10.69500	83.27226	10.69500	83.27226			0.00	0	0
ES42	On	05/05/2016	Bond Future			11.03152	78.80483	10.85145	80.06531			0.00	0	7,250
Total ES42 Future												0.00	0	7,250
Total For ES42												0.00	0	7,250
I2025	On	04/02/2016	Bond Future			121.22185	121.22185	121.22185	121.22185			0.00	0	0
I2025	On	05/05/2016	Bond Future			123.42664	123.42664	123.44309	123.44309			58,133,947.44	471	4,419
I2025	On	04/08/2016	Bond Future			124.57299	124.57299	124.59182	124.59182			0.00	0	0
Total I2025 Future												58,133,947.44	471	4,419
I2025	On	05/05/2016	Bond Future	126.01	Put			2,566.91000	2.56691	2,583,360		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			2,546.91000	2.54691	2,563,360		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			2,556.91000	2.55691	2,573,360		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			721.82000	0.72182	702,990		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			741.82000	0.74182	722,990		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			731.82000	0.73182	712,990		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 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 I2025												58,133,947.44	471	4,419
I2033	On	04/02/2016	Bond Future			101.98765	101.98765	101.98765	101.98765			0.00	0	0
I2033	On	05/05/2016	Bond Future			102.86725	102.86725	102.88076	102.88076			0.00	0	2,032
Total I2033 Future												0.00	0	2,032
I2033	On	05/05/2016	Bond Future	102.39	Call			490.76000	0.49076	477,250		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			480.76000	0.48076	467,250		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			470.76000	0.47076	457,250		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	2,032
I2038	On	04/02/2016	Bond Future			126.65392	126.65392	126.65392	126.65392			0.00	0	0
I2038	On	05/05/2016	Bond Future			128.95776	128.95776	128.97480	128.97480			0.00	0	19,557
I2038	On	04/08/2016	Bond Future			130.05519	130.05519	130.07472	130.07472			0.00	0	0
Total I2038 Future												0.00	0	19,557
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,015.20000	2.01520	2,032,240		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,025.20000	2.02520	2,042,240		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,035.20000	2.03520	2,052,240		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			764.72000	0.76472	745,190		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			754.72000	0.75472	735,190		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			774.72000	0.77472	755,190		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,557
I2046	On	04/02/2016	Bond Future			127.16365	127.16365	127.16365	127.16365			0.00	0	0
I2046	On	05/05/2016	Bond Future			127.21334	127.21334	127.22997	127.22997			0.00	0	12,807
I2046	On	04/08/2016	Bond Future			129.68474	129.68474	129.70392	129.70392			0.00	0	0
Total I2046 Future												0.00	0	12,807
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			2,760.03000	2.76003	2,776,660		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			2,770.03000	2.77003	2,786,660		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	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
I2046	On	05/05/2016	Bond Future	130.01	Put			2,780.03000	2.78003	2,796,660		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			703.92000	0.70392	684,740		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			693.92000	0.69392	674,740		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			683.92000	0.68392	664,740		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,807
I2050	On	04/02/2016	Bond Future			137.16324	137.16324	137.16324	137.16324			0.00	0	0
I2050	On	05/05/2016	Bond Future			139.82587	139.82587	139.84446	139.84446			0.00	0	16,456
I2050	On	04/08/2016	Bond Future			140.97440	140.97440	140.99544	140.99544			0.00	0	0
Total I2050 Future												0.00	0	16,456
I2050	On	05/05/2016	Bond Future	137.99	Call			1,854.46000	1.85446	1,835,870		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,844.46000	1.84446	1,825,870		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,834.46000	1.83446	1,815,870		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			1,875.44000	1.87544	1,854,400		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,865.44000	1.86544	1,844,400		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,855.44000	1.85544	1,834,400		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	16,456
R186	On	04/02/2016	Bond Future			9.10000	110.94483	9.10000	110.94483		12.15	0.00	0	0
R186	On	05/05/2016	Bond Future			9.39520	111.34546	9.22428	112.54396		11.82	5,567,273.00	50	57,309
R186	On	04/08/2016	Bond Future			9.45869	108.19476	9.28054	109.41867		11.79	0.00	0	0
Total R186 Future												5,567,273.00	50	57,309
R186	On	05/05/2016	Bond Future	7.56	Call			80.99000	0.08099	43,760	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			12,763.21000	12.76321	13,924,480	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			7,069.68000	7.06968	8,069,390	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,491.44000	1.49144	1,073,490	11.61	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			4,180.60000	4.18060	4,961,150	11.61	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			0.00000	0.00000	4,600,560	12.05	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			0.00000	0.00000	1,231,790	12.05	221,722.20	180	180
R186	On	05/05/2016	Bond Future	8.35	Call			580.09000	0.58009	377,900	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			7,005.24000	7.00524	8,001,550	11.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.75	Call			1,256.94000	1.25694	888,020	11.58	159,843.60	180	180
R186	On	05/05/2016	Bond Future	8.75	Put			4,679.95000	4.67995	5,509,530	11.58	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			5,879.98000	5.87998	4,933,670	12.09	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			847.93000	0.84793	1,100,120	12.09	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			0.00000	0.00000	2,080,910	11.74	374,563.80	180	180
R186	On	05/05/2016	Bond Future	8.33	Call			556.26000	0.55626	360,850	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			7,134.37000	7.13437	8,137,460	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			568.08000	0.56808	369,290	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			0.00000	0.00000	3,097,890	11.74	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,370.27000	5.37027	4,460,620	12.03	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			1,003.07000	1.00307	1,291,920	12.03	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Call			1,482.65000	1.48265	1,143,310	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			7,076.12000	7.07612	7,960,690	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,502.45000	1.50245	1,159,720	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			7,021.80000	7.02180	7,902,980	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,463.82000	1.46382	1,127,760	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			7,131.47000	7.13147	8,019,320	11.46	0.00	0	0
Total R186 Option												756,129.60	540	17,790
Total For R186												6,323,402.60	590	75,099
R197	On	04/02/2016	Bond Future			288.60706	288.60706	288.60706	288.60706			0.00	0	0
R197	On	05/05/2016	Bond Future			294.23936	294.23936	293.89498	293.89498			0.00	0	1,383
R197	On	04/08/2016	Bond Future			293.46220	293.46220	293.11614	293.11614			0.00	0	0
Total R197 Future												0.00	0	1,383
R197	On	05/05/2016	Bond Future	299.99	Put			6,095.02000	6.09502	5,750,640		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			6,105.02000	6.10502	5,760,640		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			6,115.02000	6.11502	5,770,640		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			843.86000	0.84386	497,800		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			853.86000	0.85386	507,800		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			863.86000	0.86386	517,800		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,383
R202	On	04/02/2016	Bond Future			237.34344	237.34344	237.34344	237.34344			0.00	0	0
R202	On	05/05/2016	Bond Future			242.32610	242.32610	241.69226	241.69226			0.00	0	43,482
R202	On	04/08/2016	Bond Future			243.58483	243.58483	242.94300	242.94300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Future												0.00	0	43,482
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			5,317.74000	5.31774	4,683,900		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			5,297.74000	5.29774	4,663,900		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			5,307.74000	5.30774	4,673,900		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			317.00000	0.31700	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			0.00000	0.00000	344,830		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			297.00000	0.29700	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			0.00000	0.00000	334,830		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			307.00000	0.30700	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			0.00000	0.00000	324,830		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,482
R2023	On	04/02/2016	Bond Future			8.93500	97.35748	8.93500	97.35748		9.25	0.00	0	0
R2023	On	05/05/2016	Bond Future			9.25831	93.99562	9.08090	94.83996		9.27	0.00	0	9,781
R2023	On	04/08/2016	Bond Future			9.32804	95.81398	9.14125	96.67664		8.68	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.39291	93.76690	9.19653	94.64687		6.69	0.00	0	0
Total R2023 Future												0.00	0	9,781
R2023	On	05/05/2016	Bond Future	8.24	Call			391.43000	0.39143	249,300	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			4,526.94000	4.52694	5,229,150	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			399.78000	0.39978	255,180	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			4,484.79000	4.48479	5,184,530	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			408.64000	0.40864	261,470	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			4,443.18000	4.44318	5,140,350	8.99	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,092.43000	5.09243	5,754,550	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			797.27000	0.79727	594,550	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,054.28000	5.05428	5,714,220	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			808.99000	0.80899	603,990	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,016.91000	5.01691	5,674,570	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			786.30000	0.78630	585,760	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,558.65000	3.55865	2,975,890	6.75	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,192.17000	1.19217	1,489,380	6.75	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,588.28000	3.58828	3,002,950	6.76	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,178.16000	1.17816	1,472,800	6.76	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,618.00000	3.61800	3,030,120	6.76	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,164.27000	1.16427	1,456,360	6.76	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,781

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future			7.89500	103.84204	7.89500	103.84204		2.12	0.00	0	0
R203	On	05/05/2016	Bond Future			8.25981	101.22553	8.05729	101.47979		1.99	0.00	0	53,959
R203	On	04/08/2016	Bond Future			8.36731	103.18393	8.11391	103.44522		1.61	0.00	0	0
R203	On	03/11/2016	Bond Future			8.46285	101.04156	8.13237	101.30835		1.34	0.00	0	0
Total R203 Future												0.00	0	53,959
R203	On	05/05/2016	Bond Future	7.24	Call			70.38000	0.07038	38,220	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,105.68000	1.10568	1,327,780	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			72.20000	0.07220	39,340	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,094.74000	1.09474	1,316,140	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			74.18000	0.07418	40,560	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,083.97000	1.08397	1,304,610	1.91	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			138.49000	0.13849	87,950	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,026.46000	1.02646	1,237,210	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			133.86000	0.13386	84,680	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,042.77000	1.04277	1,254,880	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			136.05000	0.13605	86,220	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,034.49000	1.03449	1,245,950	1.54	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			813.85000	0.81385	639,270	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			243.98000	0.24398	336,190	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			819.64000	0.81964	644,420	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			241.75000	0.24175	333,320	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			825.44000	0.82544	649,580	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			239.53000	0.23953	330,460	1.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	53,959
R2030	On	04/02/2016	Bond Future			9.49000	88.78991	9.49000	88.78991			0.00	0	0
R2030	On	05/05/2016	Bond Future			9.80180	88.73486	9.62159	89.96107			0.00	0	17,216
R2030	On	04/08/2016	Bond Future			9.86955	86.44298	9.68279	87.69477			0.00	0	0
Total R2030 Future												0.00	0	17,216
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			4,496.48000	4.49648	5,722,690		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			4,422.79000	4.42279	5,649,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			4,349.19000	4.34919	5,575,400		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			3,212.97000	3.21297	1,961,180		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	17,216
R2032	On	04/02/2016	Bond Future			9.60500	91.95230	9.60500	91.95230		15.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/05/2016	Bond Future			9.91034	87.73334	9.73548	88.99539		16.21	0.00	0	9,165
R2032	On	04/08/2016	Bond Future			9.97561	89.43091	9.79474	90.71926		15.51	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.03335	87.03137	9.84660	88.34536		12.02	0.00	0	0
Total R2032 Future												0.00	0	9,165
R2032	On	05/05/2016	Bond Future	8.99	Call			879.89000	0.87989	597,630	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			6,574.46000	6.57446	7,554,250	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			896.26000	0.89626	609,880	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			6,510.93000	6.51093	7,486,600	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			913.39000	0.91339	622,760	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			6,448.26000	6.44826	7,419,680	15.80	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,652.54000	1.65254	1,284,500	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			7,739.64000	7.73964	8,659,950	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,672.76000	1.67276	1,301,320	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			7,680.49000	7.68049	8,597,400	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,694.02000	1.69402	1,319,080	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			7,622.49000	7.62249	8,535,900	15.11	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,332.26000	5.33226	4,495,340	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,326.89000	2.32689	2,803,960	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,374.91000	5.37491	4,534,300	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,302.01000	2.30201	2,775,390	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,417.70000	5.41770	4,573,420	12.17	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,277.34000	2.27734	2,747,050	12.17	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	9,165
R2035	On	04/02/2016	Bond Future			9.68500	96.97810	9.68500	96.97810			0.00	0	0
R2035	On	05/05/2016	Bond Future			9.99739	92.26724	9.82279	93.64261			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			10.05964	94.05213	9.87922	95.45610			0.00	0	0
Total R2035 Future												0.00	0	4,019
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			4,056.85000	4.05685	2,681,480		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			4,131.08000	4.13108	2,755,710		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			4,205.20000	4.20520	2,829,830		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			3,594.07000	3.59407	2,190,100		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			3,668.01000	3.66801	2,264,040		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			3,741.86000	3.74186	2,337,890		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	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
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	4,019
R2037 On 04/02/2016 Bond Future			9.76000	89.04485	9.76000	89.04485		17.87	0.00	0	0
R2037 On 05/05/2016 Bond Future			10.07010	88.75266	9.89548	90.11275		17.55	40,559,965.62	457	40,950
R2037 On 04/08/2016 Bond Future			10.13686	86.21064	9.95642	87.59885		17.63	0.00	0	0
R2037 On 03/11/2016 Bond Future			10.19153	87.90833	10.00565	89.32418		13.06	0.00	0	0
Total R2037 Future									40,559,965.62	457	40,950
R2037 On 05/05/2016 Bond Future	9.01	Call			749.10000	0.74910	498,750	17.11	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			8,199.12000	8.19912	9,308,860	17.11	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			719.51000	0.71951	477,120	17.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			8,349.16000	8.34916	9,466,860	17.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			733.89000	0.73389	487,610	17.10	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			8,273.66000	8.27366	9,387,470	17.10	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			7,882.00000	7.88200	8,827,350	17.29	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			2,114.59000	2.11459	1,667,860	17.29	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			7,820.84000	7.82084	8,762,320	17.29	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			2,064.54000	2.06454	1,625,550	17.29	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			7,943.26000	7.94326	8,892,480	17.29	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			2,089.58000	2.08958	1,646,720	17.29	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Put			2,809.54000	2.80954	3,358,080	13.11	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Call			5,447.91000	5.44791	4,576,550	13.12	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Put			2,780.29000	2.78029	3,324,780	13.12	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Call			5,492.30000	5.49230	4,616,910	13.12	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Put			2,751.30000	2.75130	3,291,760	13.12	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Call			5,403.67000	5.40367	4,536,360	13.11	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									40,559,965.62	457	40,950
R204 On 04/02/2016 Bond Future			8.31000	100.30101	8.31000	100.30101		4.04	0.00	0	0
R204 On 05/05/2016 Bond Future			8.67647	101.51417	8.48362	101.95405		3.81	0.00	0	33,081
R204 On 04/08/2016 Bond Future			8.78334	99.43623	8.56668	99.88671		3.50	0.00	0	0
R204 On 03/11/2016 Bond Future			8.87221	101.39371	8.62767	101.85338		2.46	0.00	0	0
Total R204 Future									0.00	0	33,081
R204 On 05/05/2016 Bond Future	7.74	Call			186.03000	0.18603	111,510	3.70	0.00	0	0
R204 On 05/05/2016 Bond Future	7.74	Put			1,905.43000	1.90543	2,270,790	3.70	0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Call			190.38000	0.19038	114,450	3.70	0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Put			1,886.41000	1.88641	2,250,360	3.70	0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Call			194.95000	0.19495	117,550	3.70	0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Put			1,867.62000	1.86762	2,230,100	3.70	0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Call			323.00000	0.32300	224,170	3.36	0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Put			2,066.03000	2.06603	2,417,680	3.36	0.00	0	0

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	04/08/2016	Bond Future	7.75	Call			327.90000	0.32790	227,890	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,049.62000	2.04962	2,400,090	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			333.30000	0.33330	232,020	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,033.71000	2.03371	2,382,910	3.36	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,528.13000	1.52813	1,221,920	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			438.01000	0.43801	591,470	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,541.22000	1.54122	1,233,610	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			432.51000	0.43251	584,570	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,554.66000	1.55466	1,245,690	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			427.37000	0.42737	578,070	2.52	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	33,081
R2040	On	04/02/2016	Bond Future			9.84000	92.53423	9.84000	92.53423		18.36	0.00	0	0
R2040	On	05/05/2016	Bond Future			10.15598	92.14779	9.97622	93.63148		18.05	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.22384	89.42090	10.03810	90.93522		18.15	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	05/05/2016	Bond Future	9.51	Call			1,732.18000	1.73218	1,241,110	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			5,776.23000	5.77623	6,768,850	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,677.15000	1.67715	1,197,540	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			5,901.28000	5.90128	6,905,360	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,704.60000	1.70460	1,219,260	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			5,838.62000	5.83862	6,836,970	17.82	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			7,280.61000	7.28061	8,235,750	17.81	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,673.49000	2.67349	2,123,060	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			7,400.00000	7.40000	8,363,890	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,703.34000	2.70334	2,148,550	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			7,340.01000	7.34001	8,299,540	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,733.65000	2.73365	2,174,470	17.81	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			9.86500	89.67312	9.86500	89.67312		19.01	0.00	0	0
R2044	On	05/05/2016	Bond Future			10.18447	89.18876	10.00476	90.67300		18.70	0.00	0	20,898
R2044	On	04/08/2016	Bond Future			10.25091	86.52985	10.06530	88.04470		18.81	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.30564	88.23385	10.11455	89.77882		13.93	0.00	0	0
Total R2044 Future												0.00	0	20,898
R2044	On	05/05/2016	Bond Future	9.00	Call			633.44000	0.63344	408,860	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			9,804.58000	9.80458	11,064,240	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			646.81000	0.64681	418,340	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			9,718.76000	9.71876	10,974,530	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			620.29000	0.62029	399,540	18.23	0.00	0	0

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	8.99	Put			9.890.80000	9.89080	11,154,290	18.23	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			7,606.04000	7.60604	8,580,720	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,634.96000	2.63496	2,090,410	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			7,544.66000	7.54466	8,514,960	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,664.86000	2.66486	2,115,920	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			7,483.63000	7.48363	8,449,540	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,605.26000	2.60526	2,065,090	18.45	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,131.98000	3.13198	3,743,990	14.04	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			5,564.96000	5.56496	4,640,820	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,196.17000	3.19617	3,817,000	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,610.94000	5.61094	4,682,380	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,163.94000	3.16394	3,780,350	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,657.07000	5.65707	4,724,110	14.04	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,898
R2048	On	04/02/2016	Bond Future			9.85000	93.25057	9.85000	93.25057		18.57	0.00	0	0
R2048	On	05/05/2016	Bond Future			10.16477	88.35297	9.98520	89.86488		19.20	0.00	0	61,942
R2048	On	04/08/2016	Bond Future			10.22498	90.06215	10.03971	91.60523		18.39	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.28114	87.39457	10.09034	88.96828		14.31	0.00	0	0
Total R2048 Future												0.00	0	61,942
R2048	On	05/05/2016	Bond Future	8.99	Call			649.48000	0.64948	419,110	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			9,957.69000	9.95769	11,239,230	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			663.29000	0.66329	428,910	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			9,869.41000	9.86941	11,146,940	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			677.86000	0.67786	439,310	18.72	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			9,782.08000	9.78208	11,055,440	18.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			2,058.01000	2.05801	1,600,770	17.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			9,130.09000	9.13009	10,215,930	17.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			2,007.34000	2.00734	1,558,550	17.92	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			9,274.06000	9.27406	10,368,350	17.92	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			2,032.02000	2.03202	1,579,070	17.92	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			9,201.33000	9.20133	10,291,460	17.92	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			5,585.61000	5.58561	4,650,150	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,296.33000	3.29633	3,934,580	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			5,632.12000	5.63212	4,692,130	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,262.98000	3.26298	3,896,700	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			5,678.48000	5.67848	4,733,970	14.39	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,229.63000	3.22963	3,858,830	14.39	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	61,942

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	04/02/2016	Bond Future			8.56000	96.19277	8.56000	96.19277		5.63	0.00	0	0
R207	On	05/05/2016	Bond Future			8.89612	97.21925	8.71901	97.75006		5.39	0.00	0	41,997
R207	On	04/08/2016	Bond Future			8.99302	95.45522	8.80015	95.99831		5.07	0.00	0	0
Total R207 Future												0.00	0	41,997
R207	On	05/05/2016	Bond Future	7.56	Call			96.92000	0.09692	55,150	5.20	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			3,661.53000	3.66153	4,150,570	5.20	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			195.32000	0.19532	119,840	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,884.10000	2.88410	3,339,430	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			200.09000	0.20009	123,100	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,857.76000	2.85776	3,311,580	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			204.95000	0.20495	126,430	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,831.53000	2.83153	3,283,820	5.22	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			494.77000	0.49477	362,780	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,759.84000	2.75984	3,170,940	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			480.34000	0.48034	351,330	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,803.59000	2.80359	3,217,670	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			487.30000	0.48730	356,830	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,781.46000	2.78146	3,194,080	4.88	0.00	0	0
Total R207 Option												0.00	0	43
Total For R207												0.00	0	42,040
R208	On	04/02/2016	Bond Future			8.73000	94.35893	8.73000	94.35893		7.18	0.00	0	0
R208	On	05/05/2016	Bond Future			9.05575	91.77416	8.87607	92.43603		7.16	0.00	0	52,479
R208	On	04/08/2016	Bond Future			9.13831	93.54981	8.94646	94.22638		6.61	0.00	0	0
R208	On	03/11/2016	Bond Future			9.20917	91.98745	9.00446	92.67769		5.04	0.00	0	0
Total R208 Future												0.00	0	52,479
R208	On	05/05/2016	Bond Future	8.00	Call			258.09000	0.25809	159,460	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			3,570.08000	3.57008	4,133,320	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			264.13000	0.26413	163,610	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			3,537.50000	3.53750	4,098,850	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			252.39000	0.25239	155,560	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			3,603.01000	3.60301	4,168,050	6.93	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			516.49000	0.51649	375,530	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,981.82000	3.98182	4,517,430	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			524.12000	0.52412	381,510	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,952.41000	3.95241	4,486,370	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			531.83000	0.53183	387,560	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,923.09000	3.92309	4,455,390	6.39	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,735.19000	2.73519	2,273,270	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			843.57000	0.84357	1,071,890	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,757.98000	2.75798	2,294,040	5.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.58	Put			833.34000	0.83334	1,059,640	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,781.14000	2.78114	2,315,190	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			823.50000	0.82350	1,047,790	5.12	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	52,479
R209	On	04/02/2016	Bond Future			9.64500	72.31994	9.64500	72.31994		18.13	0.00	0	0
R209	On	05/05/2016	Bond Future			9.93720	68.95604	9.76283	70.09208		18.63	0.00	0	27,908
R209	On	04/08/2016	Bond Future			9.99465	70.29029	9.81496	71.44973		17.89	0.00	0	0
R209	On	03/11/2016	Bond Future			10.04521	68.52240	9.86034	69.70494		13.88	0.00	0	0
Total R209 Future												0.00	0	27,908
R209	On	05/05/2016	Bond Future	8.25	Call			142.37000	0.14237	82,020	18.15	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			11,335.44000	11.33544	12,411,130	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			755.16000	0.75516	510,160	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			6,156.98000	6.15698	7,048,020	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			769.50000	0.76950	520,830	18.15	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,097.39000	6.09739	6,984,760	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			784.56000	0.78456	532,100	18.16	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,038.63000	6.03863	6,922,210	18.16	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			2,030.66000	2.03066	1,614,680	17.54	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			5,809.31000	5.80931	6,552,770	17.54	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,916.93000	2.91693	2,383,370	17.70	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			4,344.30000	4.34430	4,970,180	17.70	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			6,501.91000	6.50191	5,655,410	18.39	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			1,650.18000	1.65018	1,963,120	18.39	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,984.49000	1.98449	1,575,280	17.53	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			5,905.14000	5.90514	6,655,370	17.53	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			2,007.40000	2.00740	1,594,810	17.53	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			5,857.00000	5.85700	6,603,850	17.53	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,638.74000	4.63874	3,899,750	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,243.65000	2.24365	2,687,200	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,676.40000	4.67640	3,934,050	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,219.96000	2.21996	2,660,150	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			4,714.18000	4.71418	3,968,470	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,196.49000	2.19649	2,633,320	14.03	0.00	0	0
Total R209 Option												0.00	0	25,400
Total For R209												0.00	0	53,308
R210	On	04/02/2016	Bond Future			179.45529	179.45529	179.45529	179.45529			0.00	0	0
R210	On	05/05/2016	Bond Future			180.92602	180.92602	180.57123	180.57123			0.00	0	1,178
R210	On	04/08/2016	Bond Future			184.44100	184.44100	184.08237	184.08237			0.00	0	0
Total R210 Future												0.00	0	1,178

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	05/05/2016	Bond Future	185.01	Put			4,438.77000	4.43877	4,083,980		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,418.77000	4.41877	4,063,980		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			4,428.77000	4.42877	4,073,980		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			2,582.37000	2.58237	2,941,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			2,572.37000	2.57237	2,931,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			2,562.37000	2.56237	2,921,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,178
R211	On	04/02/2016	Bond Future			134.53946	134.53946	134.53946	134.53946			0.00	0	0
R211	On	05/05/2016	Bond Future			137.12861	137.12861	137.08192	137.08192			0.00	0	2
R211	On	04/08/2016	Bond Future			138.05537	138.05537	138.01011	138.01011			0.00	0	0
Total R211 Future												0.00	0	2
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,908.08000	1.90808	1,861,390		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,918.08000	1.91808	1,871,390		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,928.08000	1.92808	1,881,390		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			940.11000	0.94011	985,370		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			930.11000	0.93011	975,370		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			920.11000	0.92011	965,370		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	2
R212	On	04/02/2016	Bond Future			139.89432	139.89432	139.89432	139.89432			0.00	0	0
R212	On	05/05/2016	Bond Future			142.67388	142.67388	142.37918	142.37918			0.00	0	3,698
R212	On	04/08/2016	Bond Future			143.53882	143.53882	143.24075	143.24075			0.00	0	0
Total R212 Future												0.00	0	3,698
R212	On	05/05/2016	Bond Future	145.00	Put			2,620.82000	2.62082	2,326,120		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,630.82000	2.63082	2,336,120		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	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
R212	On	05/05/2016	Bond Future	144.99	Put			2,610.82000	2.61082	2,316,120		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			820.75000	0.82075	1,118,820		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			810.75000	0.81075	1,108,820		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			800.75000	0.80075	1,098,820		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,698
R213	On	04/02/2016	Bond Future			9.52000	83.18230	9.52000	83.18230		15.70	0.00	0	0
R213	On	05/05/2016	Bond Future			9.81976	79.57288	9.64511	80.71740		16.07	93,736,852.64	1,178	47,721
R213	On	04/08/2016	Bond Future			9.87891	81.11225	9.69841	82.28055		15.39	0.00	0	0
R213	On	03/11/2016	Bond Future			9.93385	79.15647	9.74761	80.34803		11.90	0.00	0	0
Total R213 Future												93,736,852.64	1,178	47,721
R213	On	05/05/2016	Bond Future	8.74	Call			572.69000	0.57269	375,340	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			6,901.66000	6.90166	7,848,830	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			584.31000	0.58431	383,720	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			6,839.53000	6.83953	7,783,460	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			596.63000	0.59663	392,670	15.66	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			6,778.19000	6.77819	7,718,750	15.66	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,715.99000	1.71599	1,346,220	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			6,406.57000	6.40657	7,205,100	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,674.56000	1.67456	1,311,350	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			6,507.20000	6.50720	7,312,290	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,695.19000	1.69519	1,328,710	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			6,456.76000	6.45676	7,258,580	15.08	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,802.42000	4.80242	4,042,580	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,074.76000	2.07476	2,506,480	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,841.36000	4.84136	4,078,130	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,052.21000	2.05221	2,480,540	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,880.43000	4.88043	4,113,820	12.00	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,029.87000	2.02987	2,454,820	12.00	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												93,736,852.64	1,178	47,721
R214	On	04/02/2016	Bond Future			9.75500	72.60330	9.75500	72.60330		18.76	0.00	0	0
R214	On	05/05/2016	Bond Future			10.05599	68.98555	9.87663	70.18657		19.35	0.00	0	31,269
R214	On	04/08/2016	Bond Future			10.11222	70.32012	9.92743	71.54586		18.56	0.00	0	0
R214	On	03/11/2016	Bond Future			10.16446	68.40571	9.97440	69.65582		14.43	0.00	0	0
Total R214 Future												0.00	0	31,269

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	05/05/2016	Bond Future	8.99	Call			634.22000	0.63422	416,520	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			7,124.88000	7.12488	8,108,200	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			646.98000	0.64698	425,750	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			7,058.92000	7.05892	8,038,710	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			660.39000	0.66039	435,510	18.86	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			6,993.75000	6.99375	7,969,890	18.86	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			1,142.75000	1.14275	798,590	19.00	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			5,253.87000	5.25387	6,110,730	19.00	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			11,130.45000	11.13045	12,166,830	18.07	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,821.10000	1.82110	1,426,490	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			6,721.71000	6.72171	7,552,840	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			6,668.49000	6.66849	7,496,130	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,218.34000	9.21834	8,194,200	19.44	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			923.22000	0.92322	1,124,820	19.44	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,865.57000	1.86557	1,463,960	18.20	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			6,615.57000	6.61557	7,439,700	18.20	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			710.44000	0.71044	521,080	18.07	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Call			1,956.68000	1.95668	1,540,970	18.22	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			6,406.97000	6.40697	7,217,000	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,059.41000	5.05941	4,289,410	18.82	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			2,625.12000	2.62512	3,080,860	18.82	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,843.25000	1.84325	1,445,150	18.19	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,689.88000	4.68988	3,918,220	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,381.67000	2.38167	2,860,120	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,727.80000	4.72780	3,952,570	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,356.56000	2.35656	2,831,440	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,766.05000	4.76605	3,987,280	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,331.89000	2.33189	2,803,230	14.49	0.00	0	0
Total R214 Option												0.00	0	15,200
Total For R214												0.00	0	46,469
Total for Bond												198,754,168.30	2,696	690,987
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
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			486.63400	486.63400	491.91600	491.91600			9,732,680.00	2	483
GOVI On 04/08/2016 GOVI			495.94500	495.94500	501.34100	501.34100			0.00	0	26
GOVI On 03/11/2016 GOVI			505.80100	505.80100	511.30900	511.30900			0.00	0	0
Total GOVI Future									9,732,680.00	2	509
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			260,940.00000	26.09400	313,760,000		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	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			260,740.00000	26.07400	313,560,000		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			260,840.00000	26.08400	313,660,000		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			196,490.00000	19.64900	250,450,000		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			196,590.00000	19.65900	250,550,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			196,690.00000	19.66900	250,650,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			351,990.00000	35.19900	296,910,000		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			351,890.00000	35.18900	296,810,000		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			351,790.00000	35.17900	296,710,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												9,732,680.00	2	509
Total for GOVI												9,732,680.00	2	509
AL37	On	05/05/2016	Index Future			468.80700	468.80700	471.76600	471.76600			0.00	0	2
AL37	On	04/08/2016	Index Future			477.77800	477.77800	480.80500	480.80500			0.00	0	0
Total AL37 Future												0.00	0	2
Total For AL37												0.00	0	2
AL7T	On	05/05/2016	Index Future			537.96800	537.96800	543.45900	543.45900			0.00	0	0
AL7T	On	04/08/2016	Index Future			548.26100	548.26100	553.87100	553.87100			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	05/05/2016	Index Future			487.31200	487.31200	492.88000	492.88000			0.00	0	515
ALBI	On	04/08/2016	Index Future			496.63700	496.63700	502.32400	502.32400			29,798,220.00	6	139
ALBI	On	03/11/2016	Index Future			506.50700	506.50700	512.31100	512.31100			0.00	0	0
Total ALBI Future												29,798,220.00	6	654
Total For ALBI												29,798,220.00	6	654
IGOV	On	05/05/2016	Index Future			237.91100	237.91100	237.67900	237.67900			0.00	0	975
IGOV	On	04/08/2016	Index Future			242.48200	242.48200	242.25200	242.25200			0.00	0	81
IGOV	On	03/11/2016	Index Future			247.32000	247.32000	247.08800	247.08800			0.00	0	0
Total IGOV Future												0.00	0	1,056
Total For IGOV												0.00	0	1,056
ILBI	On	05/05/2016	Index Future			644.43800	644.43800	643.61800	643.61800			0.00	0	0
ILBI	On	04/08/2016	Index Future			656.42900	656.42900	655.59700	655.59700			0.00	0	157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										29,798,220.00	6	1,869
JIBAR F On 17/02/2016		Jibar Future	7.01000	92.99000	7.01000	92.99000				0.00	0	2,000
JIBAR F On 16/03/2016		Jibar Future	7.09000	92.91000	7.09000	92.91000				0.00	0	0
JIBAR F On 20/04/2016		Jibar Future	7.23000	92.77000	7.23000	92.77000				0.00	0	0
JIBAR F On 18/05/2016		Jibar Future	7.30000	92.70000	7.30000	92.70000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.37000	92.63000	7.37000	92.63000				0.00	0	0
JIBAR F On 20/07/2016		Jibar Future	7.45000	92.55000	7.45000	92.55000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.60000	92.40000	7.60000	92.40000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.78000	92.22000	7.78000	92.22000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.92000	92.08000	7.92000	92.08000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	8.04000	91.96000	8.04000	91.96000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	8.14000	91.86000	8.14000	91.86000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	8.26000	91.74000	8.26000	91.74000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
10Y ST On 17/12/2025		Interest Rate Swap	103.78033	103.78033	103.10576	103.10576				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	101.06970	101.06970	100.36835	100.36835				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	100.18748	100.18748	100.16834	100.16834				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.24429	100.24429	100.21182	100.21182				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	100.71109	100.71109	100.58860	100.58860				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	100.25236	100.25236	100.05771	100.05771				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	101.25409	101.25409	100.88302	100.88302				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	100.79863	100.79863	100.41212	100.41212				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										238,285,068.30	2,704	695,365
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	100.82715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.04814				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.05000	101.55682	10.05000	101.52947				0.00	0	4,500,000,000
Total AA05 SPOT										0.00	0	4,500,000,000
Total For AA05										0.00	0	4,500,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.53149				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			10.59500	98.74098	10.59500	98.71313				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	104.98100	10.00000	104.95300				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	101.77079				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	100.76243				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			10.44000	96.78807	10.44000	96.76102				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	9.25658	100.00000	9.23416				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.43802	10.84000	102.40832				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	10.67777	100.00000	10.65616				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.95010	11.37000	104.91822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.62441	100.00000	11.59594			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.93749	11.81000	89.90874			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	11.75686	100.00000	11.72807			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.46150			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			9.56000	103.60874	9.56000	103.58215			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	105.92100	10.00000	105.89300			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.93000	118.83170	2.93000	269.45928			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.21114			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.80890			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	101.23438			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.26414			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.89835			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.46531				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	100.24829				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	100.23915				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	100.35279				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	99.97810				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	99.97756				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.26000	178.97046	2.26000	178.95417				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	181.59411	2.17000	181.57800				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.21880	1.82000	194.20344				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			8.95625	84.49264	8.95625	84.47349				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			8.95625	84.49264	8.95625	84.47349				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	101.14472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	100.58000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	100.95000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.71109				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	100.56192				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	99.60000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	98.91000				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	98.62000				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	98.34000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.88663				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	100.48219				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	96.50000				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	96.26000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.86000	93.29834	2.86000	112.20793				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			2.63000	100.64032	2.63000	166.28633				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			2.52000	113.90449	2.52000	218.70947				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	94.79000				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			10.62000	89.51182	10.62000	89.48624				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	107.32000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	35.62000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.61253				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	102.61000				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	112.72500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.24732	9.63000	107.21976				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	106.38000				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			10.56500	101.05035	10.56500	101.02193				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			9.97000	89.75714	9.97000	89.73329				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	118.43000				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	148.94000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.66000	100.44923	10.66000	100.42073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	96.61000				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	101.38546				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	100.21708				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			9.16000	105.31819	9.16000	105.29227				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			10.44500	99.22430	10.44500	99.19671				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			10.20500	99.03794	10.20500	99.01086				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			10.67500	97.85410	10.67500	97.82614				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			10.19500	99.01838	10.19500	98.99133				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			10.63000	98.34478	10.63000	98.31680				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.41000	96.71169	11.41000	96.68221				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			11.41000	97.70341	11.41000	97.67363				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			10.12500	95.00589	10.12500	94.98026				0.00	0	880,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	880,200,000
Total For ABS6										0.00	0	880,200,000
ABS7 On 11/09/2026 Spot Bond			11.16000	89.23895	11.16000	89.21233				0.00	0	3,680,000,000
Total ABS7 SPOT										0.00	0	3,680,000,000
Total For ABS7										0.00	0	3,680,000,000
ABS9 On 17/03/2016 Spot Bond			8.28000	103.86038	8.28000	103.83701				0.00	0	2,636,000,000
Total ABS9 SPOT										0.00	0	2,636,000,000
Total For ABS9										0.00	0	2,636,000,000
ABS12 On 07/12/2023 Spot Bond			2.33000	221.10771	2.33000	280.11742				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.29000	131.02265	2.29000	133.93260				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			2.39000	133.37330	2.39000	136.03944				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	0.01639	100.00000	0.01634				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.28453	100.00000	15.24709				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	77.69306				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	90.54726	100.00000	90.32258				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	100.22716				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.22716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.22829				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.22829				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.22603				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.21406				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.24837				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.26216				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL099 On 20/12/2025 Spot Bond				100.00000	0.00000	101.23451				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.17253				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.41500	100.21427	10.41500	100.11619				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	95.52683				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	246.42666				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	246.52946				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.20008				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.61313				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.22558				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	100.45735				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.61694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.73432				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.20426				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.74635				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.17959				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.13110				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.02586	10.23000	103.99735				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	104.66473				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.51500	99.41495	10.51500	99.38711				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17535				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	122.47230	1.75000	122.46284				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14016				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.17442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.10588				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	101.29785				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.09332				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.09354				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	101.74686				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	101.16756				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	101.15104				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	101.20968				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	101.22766				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	101.23190				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	101.23190				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.14701				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29992				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.26944				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28391				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	101.72049				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.25544				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.22919				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	177.04854				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	179.60189				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.10323				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.06884				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.75118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.09491				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.52302				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.14016				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.07982				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.07844				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.18766				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.97630				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.29239				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.28683				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.18210				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.16134				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	101.49182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.22684				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	101.85507				0.00	0	550,000,000
Total ADCB04 SPOT										0.00	0	550,000,000
Total For ADCB04										0.00	0	550,000,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.66166				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	21.72649	100.00000	21.67269				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	101.38413				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	96.27536	100.00000	96.04338				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	62.92256	100.00000	62.77013				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	15.90842	100.00000	15.86946				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	2.48386	100.00000	2.47778				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	100.44649				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	100.46484				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	100.52587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.43668			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.97000	101.79574	7.97000	101.77384			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.56542			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.65936			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	36.94035	100.00000	36.84508			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	10.20986	100.00000	10.18354			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.98500	99.83764	9.98500	99.81091		94,857,500,000.00	9,500,000	9,500,000	
Total AIR01 SPOT								94,857,500,000.00	9,500,000	9,500,000	
Total For AIR01								94,857,500,000.00	9,500,000	9,500,000	
AIR02 On 30/04/2023 Spot Bond			10.66000	108.32765	10.66000	108.29691		0.00	0	50,000,000	
Total AIR02 SPOT								0.00	0	50,000,000	
Total For AIR02								0.00	0	50,000,000	
AIR03 On 09/03/2016 Spot Bond			8.30000	104.78664	8.30000	104.76296		0.00	0	300,000,000	
Total AIR03 SPOT								0.00	0	300,000,000	
Total For AIR03								0.00	0	300,000,000	
AIR04 On 29/05/2024 Spot Bond			10.36000	95.77273	10.36000	95.74616		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	14.72465	100.00000	14.69207		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			10.98500	94.97780	10.98500	94.94990		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.88000	170.15231	2.88000	170.13398				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	101.40990				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	100.97050				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	101.04208				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.04518				0.00	0	1,000,000,000
Total APF03 SPOT										0.00	0	1,000,000,000
Total For APF03										0.00	0	1,000,000,000
AS116L On 15/01/2018 Spot Bond			100.00000	29.24835	100.00000	29.17671				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	28.54849	100.00000	28.47779				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.01015				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.43613				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03401				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	101.13109				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	101.04046				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	96.10000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01(On 09/03/2016 Spot Bond				100.00000	0.00000	101.22005				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	114.75615				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			2.77000	132.47968	2.77000	237.58243				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	99.36607				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	87.87611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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			2.78500	166.58387	2.78500	211.03953				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	101.04232				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	101.01465				0.00	0	715,000,000
Total ASN052 SPOT										0.00	0	715,000,000
Total For ASN052										0.00	0	715,000,000
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	100.56567				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	100.47074				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	100.40387				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	100.24820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22088				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	98.79401				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	101.55524				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	101.19134				0.00	0	400,000,000
Total ASN068 SPOT										0.00	0	400,000,000
Total For ASN068										0.00	0	400,000,000
ASN06 On 07/02/2020 Spot Bond				100.00000	0.00000	100.04712				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	100.73017				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	83.93890				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	100.71565				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	101.32629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11959				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	101.39316				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	101.21550				0.00	100,000,000	73,000,000
Total ASN083 SPOT										0.00	100,000,000	73,000,000
Total For ASN083										0.00	100,000,000	73,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.78125				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.00000	0.00000	100.95506				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08(On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.00000	0.00000	100.70124				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.00000	0.00000	100.41862				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.99982				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	99.84713				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	58.95338				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.63687				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.15386				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.49542				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN117 On 21/04/2016 Spot Bond				100.00000	0.00000	100.41205				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.25031				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN120 On 20/12/2020 Spot Bond				100.00000	0.00000	100.15664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	55.07429	100.00000	54.95241				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	31.02959	100.00000	30.95360				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	31.11959	100.00000	31.04338				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	30.71461	100.00000	30.63938				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	44.60389	100.00000	44.49466				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	62.52021	100.00000	62.36710				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	22.91059	100.00000	22.85448				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	61.19605	100.00000	61.04617				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	90.21576	100.00000	89.99679				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.64116	100.00000	1.63714				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	17.70094	100.00000	17.65759				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.20394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.99607			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.01468			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.91000	103.28773	9.91000	103.26044			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.85711			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	101.29294			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	101.82543			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.79500	97.20286	10.79500	97.17494		7,016,750,000,000.00	650,000,000	1,650,000,000	
Total BAW19 SPOT								7,016,750,000,000.00	650,000,000	1,650,000,000	
Total For BAW19								7,016,750,000,000.00	650,000,000	1,650,000,000	
BAW21 On 24/03/2022 Spot Bond			10.86500	96.66915	10.86500	96.64105		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.49541		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW23 On 15/10/2017 Spot Bond			100.00000	22.40699	100.00000	22.35211		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	102.56017		0.00	0	0	
Total BAW3 SPOT								0.00	0	0	
Total For BAW3								0.00	0	0	
BAW8 On 02/10/2017 Spot Bond			9.71000	103.90215	9.71000	103.87524		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.35393	101.58905	11.35393	101.52819				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.23810				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			12.37963	100.47289	12.37963	100.27758				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.26591				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.60393	101.17516	11.60393	101.11446				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.60393	101.43733	11.60393	101.23607				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.37321	11.06000	101.37530				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			10.74487	99.25410	10.74487	100.99089				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	101.63162				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	101.26022				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	101.26022				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.42336	99.20656	12.42336	99.74870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.48500	99.81426	12.48500	99.48650				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	99.90621				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.41000	81.89170	12.41000	97.94893				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.16017				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			12.38500	79.73450	12.38500	97.38063				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	101.12744				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	101.15472				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	101.15472				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	99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.11434				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.18239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11350				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	101.18239				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	101.11653				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	101.14404				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.18250				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.96340				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.35393	101.92347	14.35393	101.84992				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.73021	101.53439	15.73021	101.35656				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.63063	101.21409	14.63063	101.29884				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.50764				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.50764				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.50764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.56167				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	101.31799				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	54.04859	100.00000	53.94604				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.71749	100.00000	20.66674				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.85525	100.00000	18.80906				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.63904	100.00000	11.61053				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.65237	100.00000	11.62351				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.07215	100.00000	14.03768				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.19328	100.00000	12.16342				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.36474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.66980				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.47734				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	99.89076				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	12.19115	100.00000	12.16129				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	12.19115	100.00000	12.16129				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.23000	102.25288	2.23000	186.33086				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			9.18000	92.15939	9.18000	150.04718				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			9.18000	93.54948	9.18000	150.57230				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			9.56500	92.28410	9.56500	92.26055				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			9.14500	98.82217	9.14500	98.79789				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	10.41606	100.00000	10.39027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	9.01375	100.00000	8.99144				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	9.01375	100.00000	8.99144				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	9.56248	100.00000	9.53880				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
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.79387	100.00000	12.76218				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	17.67142	100.00000	17.62765				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	100.38910				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	100.80383				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	100.42422				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	100.45121				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	100.52632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	83.87097	100.00000	83.67816				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	100.20871				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	100.21234				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	100.21355				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	100.22808				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	100.24742				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	52.72897	100.00000	52.59983				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	52.72897	100.00000	52.59983				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	101.27437				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	101.29762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.21000	103.17103	9.21000	103.14551				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	101.36734				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	101.49109				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	37.77607	100.00000	37.68355				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	37.77607	100.00000	37.68355				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	100.67801				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			12.16500	98.53293	12.16500	98.50098				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	100.14019				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			12.05500	90.99963	12.05500	93.93236				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			12.19500	100.36632	12.19500	102.10932				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	101.84659				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			12.66000	100.11585	12.66000	101.45855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.89369			0.00	0	60,000,000
Total BGL08 SPOT									0.00	0	60,000,000
Total For BGL08									0.00	0	60,000,000
BGL09 On 29/09/2025 Spot Bond			12.19500	99.76170	12.19500	101.42094			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	101.93562			0.00	0	0
Total BGR02 SPOT									0.00	0	0
Total For BGR02									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.59631			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	100.58371			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			9.86500	98.17514	9.86500	98.14931		2,680,320,500.00		271,700	2,200,271,700
Total BID06 SPOT								2,680,320,500.00		271,700	2,200,271,700
Total For BID06								2,680,320,500.00		271,700	2,200,271,700
BIDC51 On 14/04/2016 Spot Bond				100.00000	0.00000	98.78383			0.00	0	0
Total BIDC51 SPOT									0.00	0	0
Total For BIDC51									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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	100.35736			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	101.51649			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.53744			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC06 On 12/02/2016 Spot Bond				100.00000	0.00000	99.95846			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 22/02/2016 Spot Bond				100.00000	0.00000	101.52574				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/03/2016 Spot Bond				100.00000	0.00000	101.19420				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 20/04/2016 Spot Bond				100.00000	0.00000	100.35298				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 18/02/2016 Spot Bond				100.00000	0.00000	99.85032				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC083 On 17/05/2016 Spot Bond				100.00000	0.00000	98.12561				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC084 On 23/02/2016 Spot Bond				100.00000	0.00000	99.75691				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC085 On 01/04/2016 Spot Bond				100.00000	0.00000	99.02653				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC086 On 09/03/2016 Spot Bond				100.00000	0.00000	99.46300				0.00	0	0
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC087 On 06/04/2016 Spot Bond				100.00000	0.00000	98.92680				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC088 On 12/02/2016 Spot Bond				100.00000	0.00000	99.96269				0.00	0	0
Total BTC089 SPOT										0.00	0	0
Total For BTC089										0.00	0	0
BTC089 On 18/02/2016 Spot Bond				100.00000	0.00000	99.85013				0.00	0	0
Total BTC090 SPOT										0.00	0	0
Total For BTC090										0.00	0	0
BTC090 On 09/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC091 SPOT										0.00	0	0
Total For BTC091										0.00	0	0
BTC091 On 25/02/2016 Spot Bond				100.00000	0.00000	100.03654				0.00	0	0
Total BTC092 SPOT										0.00	0	0
Total For BTC092										0.00	0	0
BTC092 On 19/07/2016 Spot Bond				100.00000	0.00000	100.33588				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC094 On 03/03/2016 Spot Bond				100.00000	0.00000	98.56100				0.00	0	0
Total BTC095 SPOT										0.00	0	0
Total For BTC095										0.00	0	0
BTC095 On 03/05/2016 Spot Bond				100.00000	0.00000	98.34084				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC096 On 03/08/2016 Spot Bond				100.00000	0.00000	100.15082				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC097 On 05/05/2016 Spot Bond				100.00000	0.00000	98.30018				0.00	700,000,000	700,000,000
Total BTC098 SPOT										0.00	700,000,000	700,000,000
Total For BTC098										0.00	700,000,000	700,000,000
BTC098 On 23/03/2016 Spot Bond				100.00000	0.00000	99.17138				0.00	0	0
Total BTC099 SPOT										0.00	0	0
Total For BTC099										0.00	0	0
BUS010 On 30/09/2016 Spot Bond			100.00000	59.32361	100.00000	59.17832				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	100.98845				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.02414				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.17622				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	99.79440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	24.57843	100.00000	24.51823				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			10.41000	106.37420	10.41000	106.34455				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	102.92301				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			8.76000	103.15563	8.76000	103.13136				0.00	0	500,000
Total CBL11 SPOT										0.00	0	500,000
Total For CBL11										0.00	0	500,000
CBL12 On 06/09/2018 Spot Bond			16.08500	95.18213	16.08500	95.14168				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	97.84981				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			13.88500	94.77406	13.88500	94.73910				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.86000	101.68732	9.86000	101.66043				0.00	0	400,000
Total CBL16 SPOT										0.00	0	400,000
Total For CBL16										0.00	0	400,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.55308				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			13.88500	97.47472	13.88500	97.43916				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	96.13995				0.00	0	160,000,000
Total CBL20 SPOT										0.00	0	160,000,000
Total For CBL20										0.00	0	160,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.04395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.59500	92.10638	11.59500	92.07787				0.00	0	1,100,000
Total CBL22 SPOT										0.00	0	1,100,000
Total For CBL22										0.00	0	1,100,000
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.01530				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	100.20918				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			11.08500	109.02703	11.08500	108.99489				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			11.14000	104.43719	11.14000	104.40626				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.99000	105.50795	10.99000	105.47694				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	102.04526				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.61000	104.36640	12.61000	104.33092				0.00	0	5,600,000,000
Total CGR11 SPOT										0.00	0	5,600,000,000
Total For CGR11										0.00	0	5,600,000,000
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.41107				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	102.98250				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	105.92050	10.00000	105.89300				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	100.79003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.34287				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	100.39190				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	13.65675	100.00000	13.62293				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	25.46610	100.00000	25.40373				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	23.67616	100.00000	23.61817				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	100.83874				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	55.75286	100.00000	55.61480				0.00	0	7,000,000,000
Total CGR22 SPOT										0.00	0	7,000,000,000
Total For CGR22										0.00	0	7,000,000,000
CGR23 On 08/02/2019 Spot Bond			100.00000	18.76859	100.00000	18.72211				0.00	0	2,500,000,000
Total CGR23 SPOT										0.00	0	2,500,000,000
Total For CGR23										0.00	0	2,500,000,000
CGR24 On 08/02/2021 Spot Bond			100.00000	13.35039	100.00000	13.31733				0.00	0	2,000,000,000
Total CGR24 SPOT										0.00	0	2,000,000,000
Total For CGR24										0.00	0	2,000,000,000
CIG02 On 30/08/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond			100.00000		0.00000	101.01660				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	101.05506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.09953				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	101.86339				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.01047				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	101.29248				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.19639				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.11711	10.11000	101.08972				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	100.74881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	128.34326	2.76000	128.32990				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	102.23120				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	125.79817	3.14000	128.36987				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	103.73044	8.25000	103.70728				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			3.09000	134.07380	3.09000	127.97539				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	133.62308	2.40000	127.54756				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	101.66169				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			9.37000	102.15318	9.37000	102.12762				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	100.42007				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	100.43528				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.42000	102.16405	9.42000	102.13837				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			9.42000	102.16405	9.42000	102.13837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.47000	100.88184	9.47000	100.85635				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.22790				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.34685				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	99.89015				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	101.79432				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	104.33764	9.35000	104.31173				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.33764	9.35000	104.31173				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.46077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.25848				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51409				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51409				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51409				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.21122				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			10.31500	101.89936	10.31500	101.87121				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.63215				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	103.78085				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31484				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30805				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34172				0.00	0	200,000,000
Total CLN274 SPOT										0.00	0	200,000,000
Total For CLN274										0.00	0	200,000,000
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.73313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.98701				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	101.47854				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	102.02594				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	100.22191				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	101.93394				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.24660				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	101.11970				0.00	0	200,000,000
Total CLN291 SPOT										0.00	0	200,000,000
Total For CLN291										0.00	0	200,000,000
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.45118				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	105.92100	10.00000	105.89300				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	100.93825				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.10777				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	100.99006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.30675				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	100.96519				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	101.27226				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	101.03420				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	184.70303				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	102.13136				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	185.15299				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	183.91703				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	184.79256				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				100.00000	0.00000	99.86726				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.90000	91.54915	11.90000	91.52008				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			12.42000	93.05068	12.42000	93.01988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.98930				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	101.30032				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	99.86999				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	100.30709				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	100.23598				0.00	0	140,000,000
Total CLN320 SPOT										0.00	0	140,000,000
Total For CLN320										0.00	0	140,000,000
CLN320 On 30/04/2018 Spot Bond			8.80500	106.84109	8.80500	102.44396				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	100.22593				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	101.19770				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	101.21824				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.29758				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.25564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	101.72531				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	88.19568				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	101.36630				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	100.98930				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				100.00000	0.00000	159.28812				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.00000	0.00000	100.24097				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	101.49824				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.99491				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/06/2017 Spot Bond				100.00000	0.00000	101.71497				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	101.42131				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	101.10329				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	101.25929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.23822				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96684				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	100.22889				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	101.60609				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	100.22340				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	102.24110				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	101.04825				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			11.08000	101.36267	11.08000	101.33265				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	101.16622				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.39151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.22000	103.92829	13.22000	103.89174				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.05866				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.25000	97.70021	13.25000	97.66578				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.47486	10.02000	105.44652				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.05866				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	100.30073				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	92.06502				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	101.14889				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	101.17242				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	101.17258				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	101.03084				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			10.59500	101.12316	10.59500	101.09448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.14288				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.26340				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.88080	10.98000	101.85089				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.32720	11.00000	104.29651				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.31054				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.36793				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			13.01000	99.76886	13.01000	99.73432				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.40414				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.17229				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.33345				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.24863				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	100.79323				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39(On 20/03/2017 Spot Bond				100.00000	0.00000	101.09216				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39(On 20/12/2019 Spot Bond				100.00000	0.00000	86.70466				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond				100.00000	0.00000	101.15386				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 02/03/2018 Spot Bond				100.00000	0.00000	101.51284				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39(On 20/03/2020 Spot Bond				100.00000	0.00000	101.27636				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39(On 20/06/2020 Spot Bond				100.00000	0.00000	101.58403				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39(On 14/11/2022 Spot Bond				100.00000	0.00000	99.87436				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39(On 14/11/2022 Spot Bond				100.00000	0.00000	99.87505				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	101.15386				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	101.29758				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.00000	0.00000	100.94662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.92186				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	102.24652				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.04790				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	74.23392				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.15013				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	100.22198				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	100.56846				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	101.28391				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	101.29075				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	100.57150				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	101.27024				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	101.52958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33859				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	100.61094				0.00	2,000,000,000	2,000,000,000
Total CLN416 SPOT										0.00	2,000,000,000	2,000,000,000
Total For CLN416										0.00	2,000,000,000	2,000,000,000
CLN416 On 20/09/2020 Spot Bond			4.00000	101.57682	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.31614				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.40686				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	43.19669	7.01000	43.79664				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.42052				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.41869				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.91654				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.76068				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.91654				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	105.05788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	101.71318				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.32493				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	99.87620				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	101.69280				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	99.58646				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	101.96389				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	102.05849				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	102.13945				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	100.28066				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89936				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	101.27707				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	101.53692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.65297				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	97.89237				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	169.57482				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			9.56500	92.28410	9.56500	92.26055				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			9.18000	34.21829	9.18000	150.04718				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			9.18000	34.68954	9.18000	150.57230				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.69095				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.88278				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.24170				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16422				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.67352				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16756				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.30709				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.06610				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.14488				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.13796				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.14482				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	101.16756				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	101.91212				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	100.61090				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			9.55000	106.16970	9.55000	105.56994				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.46000	100.71149	9.46000	100.68606		4,765,948,000,000.00		503,800,000	1,330,000,000	

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 COJ04 SPOT									4,765,948,000,000.00	503,800,000	1,330,000,000
Total For COJ04									4,765,948,000,000.00	503,800,000	1,330,000,000
COJ05 On 05/06/2023 Spot Bond			10.64500	110.02225	10.64500	109.99107			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.80500	104.05463	10.80500	104.02455			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			10.86000	98.08417	10.86000	98.05583			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.23000	93.00807	11.23000	92.98031			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.91000	92.78697	11.91000	92.75765			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			11.91000	86.10418	11.91000	86.07697			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	101.61770			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	12.80686	100.00000	12.77549			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	101.65474			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	101.07067			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	101.64212			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	11.50710	100.00000	11.47892			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	18.29130	100.00000	18.24651				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	65.56684	100.00000	65.36214				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	16.34657	100.00000	16.30654				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	19.07660	100.00000	19.02936				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			12.57000	91.19262	12.57000	91.16209				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	23.67151	100.00000	23.61352				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	15.66396	100.00000	15.62559				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	24.38688	100.00000	24.32715				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			8.73500	99.73924	8.73500	99.71582				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2016 Spot Bond			100.00000		0.00000	101.54958				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond			100.00000		0.00000	101.38667				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond			100.00000		0.00000	99.80477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.12965				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	86.45378	100.00000	86.26460				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	101.36104				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	100.67241				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	100.15777				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	100.15222				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	39.30283	100.00000	39.22328				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	101.49552				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	100.52267				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	101.30442				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	59.22481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.33500	96.07125	10.33500	96.04481			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.27000	104.53925	8.27000	104.51622			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.10500	97.99388	10.10500	97.96735		743,251,044,000.00	73,552,800	56,452,800	
Total DV22 SPOT								743,251,044,000.00	73,552,800	56,452,800	
Total For DV22								743,251,044,000.00	73,552,800	56,452,800	
DV23 On 27/02/2023 Spot Bond			10.56000	101.82075	10.56000	101.79228		71,808,000,000.00	6,800,000	106,800,000	
Total DV23 SPOT								71,808,000,000.00	6,800,000	106,800,000	
Total For DV23								71,808,000,000.00	6,800,000	106,800,000	
DV24 On 18/02/2024 Spot Bond			10.49000	95.55349	10.49000	95.52695		0.00	0	500,000,000	
Total DV24 SPOT								0.00	0	500,000,000	
Total For DV24								0.00	0	500,000,000	
DV29 On 18/02/2029 Spot Bond			10.57500	96.49550	10.57500	96.46849		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.23434		0.00	0	0	
Total DVC011 SPOT								0.00	0	0	
Total For DVC011								0.00	0	0	
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	100.85709		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	101.51778		0.00	0	0	
Total DVC014 SPOT								0.00	0	0	
Total For DVC014								0.00	0	0	
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	101.53265		0.00	0	0	
Total DVC015 SPOT								0.00	0	0	
Total For DVC015								0.00	0	0	
DVC01 On 18/03/2016 Spot Bond				100.00000	0.00000	101.03043		0.00	0	0	
Total DVC016 SPOT								0.00	0	0	
Total For DVC016								0.00	0	0	
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.06476		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.87099				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	100.80920				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.46822				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			9.20000	115.84364	9.20000	115.81503				0.00	0	3,828,000,000
Total E170 SPOT										0.00	0	3,828,000,000
Total For E170										0.00	0	3,828,000,000
ECN20 On 14/03/2020 Spot Bond			10.22500	102.07643	10.22500	102.04848				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			10.39500	101.14308	10.39500	101.11493				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			10.61000	100.55685	10.61000	100.52830				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.02000	101.91845	3.02000	101.90704				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.35414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.21718			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.26881			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.96335	100.00000	16.92180			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.47500	101.12396	2.47500	101.11412			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.34500	125.81495	2.36500	125.54161		79,870,700,000.00	34,060,000	97,060,000	
Total EL28 SPOT								79,870,700,000.00	34,060,000	97,060,000	
Total For EL28								79,870,700,000.00	34,060,000	97,060,000	
EL29 On 19/11/2029 Spot Bond			2.35000	113.15008	2.35000	113.13947		75,129,500,000.00	31,970,000	92,970,000	
Total EL29 SPOT								75,129,500,000.00	31,970,000	92,970,000	
Total For EL29								75,129,500,000.00	31,970,000	92,970,000	
EL30 On 29/07/2030 Spot Bond			2.35000	112.59748	2.35000	112.58692		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			2.37000	105.16501	2.37000	105.15513		0.00	0	0	
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	
EL36 On 31/01/2036 Spot Bond			2.45500	101.58845	2.45500	101.57862		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EMM01 On 28/07/2020 Spot Bond			10.64500	100.10071	10.64500	100.07220		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			10.54500	105.16228	10.54500	105.13259		0.00	0	50,000,000	
Total EMM02 SPOT								0.00	0	50,000,000	
Total For EMM02								0.00	0	50,000,000	
EMM03 On 04/05/2024 Spot Bond			10.96000	97.84816	10.96000	97.81949		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.17000	88.87600	11.17000	93.95961			303,952,767,760.00	27,211,528	27,211,528
Total EMM04 SPOT									303,952,767,760.00	27,211,528	27,211,528
Total For EMM04									303,952,767,760.00	27,211,528	27,211,528
EMM05 On 17/04/2029 Spot Bond			11.31000	99.04555	11.31000	100.59003			0.00	0	3,333,333,000
Total EMM05 SPOT									0.00	0	3,333,333,000
Total For EMM05									0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			11.06000	96.72215	11.06000	98.55131			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.48662			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	101.23073			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.04465			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.04294			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.80259			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	101.55102			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	10.24863	100.00000	10.22353			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	4.19784	100.00000	4.18756			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC1U On 23/02/2016 Spot Bond				100.00000	0.00000	101.65443			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1 On 23/02/2016 Spot Bond				100.00000	0.00000	101.54561				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1 On 22/08/2016 Spot Bond				100.00000	0.00000	101.63171				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC2 On 04/05/2016 Spot Bond				100.00000	0.00000	100.12649				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	100.13093				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	100.12630				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.04950				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.79143				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.16500	98.23101	11.16500	98.20186				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	98.32569				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	100.45941				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	93.50669	100.00000	93.27638				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B-On 17/11/2025 Spot Bond				100.00000	0.00000	99.83923				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C-On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C-On 17/11/2025 Spot Bond				100.00000	0.00000	99.82980				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1-On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1-On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				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	99.84602				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1-On 17/11/2025 Spot Bond				100.00000	0.00000	99.84446				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1-On 17/11/2025 Spot Bond				100.00000	0.00000	99.83967				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1-On 17/11/2025 Spot Bond				100.00000	0.00000	99.85258				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1-On 17/11/2025 Spot Bond				100.00000	0.00000	99.85446				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2-On 17/11/2025 Spot Bond				100.00000	0.00000	99.84599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.83950			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.97500	103.39289	8.97500	103.36809		177,873,643,840,000.00	19,818,790,400	59,332,526,900	
Total ES18 SPOT								177,873,643,840,000.00	19,818,790,400	59,332,526,900	
Total For ES18								177,873,643,840,000.00	19,818,790,400	59,332,526,900	
ES23 On 25/01/2023 Spot Bond			9.74500	101.72346	9.74500	101.69688		7,093,356,265,000.00	727,897,000	7,519,708,800	
Total ES23 SPOT								7,093,356,265,000.00	727,897,000	7,519,708,800	
Total For ES23								7,093,356,265,000.00	727,897,000	7,519,708,800	
ES26 On 02/04/2026 Spot Bond			10.03000	89.13459	10.03000	89.11076		3,703,076,000,000.00	369,200,000	17,051,100,000	
Total ES26 SPOT								3,703,076,000,000.00	369,200,000	17,051,100,000	
Total For ES26								3,703,076,000,000.00	369,200,000	17,051,100,000	
ES33 On 15/09/2033 Spot Bond			10.79000	77.36520	10.62000	78.41380		24,846,133,000,000.00	2,302,700,000	69,955,285,000	
Total ES33 SPOT								24,846,133,000,000.00	2,302,700,000	69,955,285,000	
Total For ES33								24,846,133,000,000.00	2,302,700,000	69,955,285,000	
ES42 On 25/04/2042 Spot Bond			10.76000	82.84877	10.76000	82.82505		26,169,396,000,000.00	2,432,100,000	42,933,211,000	
Total ES42 SPOT								26,169,396,000,000.00	2,432,100,000	42,933,211,000	
Total For ES42								26,169,396,000,000.00	2,432,100,000	42,933,211,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.02825		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.19337		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.46280		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.95855		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	101.76549		0.00	0	20,000,000	
Total FIFB04 SPOT								0.00	0	20,000,000	
Total For FIFB04								0.00	0	20,000,000	
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.59913		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.65474				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	101.65862				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.52158				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.61879				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.55269				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.64831				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	101.26625				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	101.30677				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	69.56292	100.00000	69.43575		010,000,000,000,000.00		10,100,000,000	10,100,000,000	
Total FIFC28 SPOT								10,000,000,000,000.00		10,100,000,000	10,100,000,000	
Total For FIFC28								10,000,000,000,000.00		10,100,000,000	10,100,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12112	100.00000	0.12083				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.12112	100.00000	0.12083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.59778	100.00000	10.57154				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	10.31701	100.00000	10.29146				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.24325				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.77315				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.38263				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	101.47549				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			10.48500	96.39063	10.48500	96.36372				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	101.21317				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	101.21309				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	100.31834				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.06070				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.52608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.69223			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			11.29500	94.13695	11.29500	96.81316			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.06090			0.00	0	250,000,000
Total FRB15 SPOT									0.00	0	250,000,000
Total For FRB15									0.00	0	250,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.87057			0.00	0	70,000,000
Total FRB16 SPOT									0.00	0	70,000,000
Total For FRB16									0.00	0	70,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.88343			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.33500	103.25711	11.33500	103.22600			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	102.29253			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			2.39000	135.14570	2.39000	136.03944			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.72000	120.45139	2.72000	273.13361		5,168,000,000.00		1,900,000	1,900,000
Total FRBI23 SPOT								5,168,000,000.00		1,900,000	1,900,000
Total For FRBI23								5,168,000,000.00		1,900,000	1,900,000
FRBI25 On 31/01/2025 Spot Bond			2.57500	108.03955	2.57500	114.83374		0.00	0	0	0
Total FRBI25 SPOT								0.00	0	0	0
Total For FRBI25								0.00	0	0	0
FRBI28 On 31/03/2028 Spot Bond			3.20000	94.95565	3.20000	156.89123		0.00	0	0	0
Total FRBI28 SPOT								0.00	0	0	0
Total For FRBI28								0.00	0	0	0
FRBI33 On 07/12/2033 Spot Bond			3.28000	102.89918	3.28000	197.57397		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.41500	70.93676	7.41500	70.39396				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			9.33900	45.94667	9.33900	45.05742				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.58000	44.59204	9.58000	43.66268				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	37.77607	100.00000	37.68355				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.99185				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	101.38013				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20027				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	101.31375				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	100.44138	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	100.44138	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	101.28391				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.22508				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	101.41469				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	101.26340				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	100.35458	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.34132				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.64523				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.59764				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	31.57638	100.09221	31.49898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.14975				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	86.79879				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	101.28597				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	91.60868	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	101.29984				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	101.19053				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.20180				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	101.56362				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	101.18127				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	71.41122	13.22500	71.38570				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	101.11548				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	101.11685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.64276				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	101.16620				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.80500	100.50848	3.80500	103.97060				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	101.21550				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	101.21550				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	101.92398				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	100.98930				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.12435				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	101.14701				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	101.12097				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.05606				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	101.30715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	5.40191				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	100.32491				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	101.49552				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	101.52371				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	101.10862				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.20180				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.20180				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	101.20703				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.00000	0.00000	100.78430				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	100.82650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.70523				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.66287				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.26750				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.60164				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.64373				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.60002				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.60164				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.49387				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.44726				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.49387				0.00	0	1,000,000,000
Total FRC202 SPOT										0.00	0	1,000,000,000
Total For FRC202										0.00	0	1,000,000,000
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.44539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.04759				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.12029	8.75000	100.09622				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	105.19586				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.54003	100.00000	11.51177				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.64570	100.00000	10.61963				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	96.58351				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	14.22483	100.00000	14.18999				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.28276				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	39.93865	100.00000	39.84084				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	100.04624				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	11.26249	100.00000	11.23490				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	27.97528	100.00000	27.38212				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.04620			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	27.95134	100.00000	27.35824			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.04610			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.04388			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	100.14695			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	100.13879			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.20000	130.16138	3.20000	130.14616			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	99.99998			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	99.99998			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	99.99998			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	101.89998			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	101.29910			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22(On 16/09/2016 Spot Bond				100.00000	0.00000	101.15476				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	101.10021				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	101.26340				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	100.93385				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	100.49815				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.06000	124.22257	4.06000	124.20517				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23(On 20/12/2020 Spot Bond				100.00000	0.00000	101.82443				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23(On 26/01/2021 Spot Bond				100.00000	0.00000	100.44063				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.49137				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.25011				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.73000	111.56118	3.73000	126.44751				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.30533				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.78000	103.95054	3.78000	126.10482			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.76000	102.03246	3.76000	126.24176			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.61000	99.81579	3.61000	132.25956			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.68000	101.08354	3.68000	145.67318			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	100.28588			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	101.14484			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	101.29707			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	101.50161			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	101.44912			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	101.23329			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	101.23192			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.16756			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.27594			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	17.01125	100.00000	16.96958			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	42.18239	100.00000	42.07907			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	51.58225	100.00000	51.45452			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	13.58853	100.00000	13.55524			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	101.36419			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.58907			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	100.58601			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	99.51072			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	99.60960			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	102.50389			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			2.13300	84.59554	2.13300	109.27679			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			2.57500	105.01777	2.57500	113.82294			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	100.37428			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	100.53634	10.38000	100.50804			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	100.53634	10.38000	100.50804			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.71500	102.38063	2.71500	111.14130			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			2.72000	212.91216	2.72000	212.89009			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			2.68500	111.72104	2.68500	111.70953			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			2.75000	212.05568	2.75000	212.03355			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond				100.00000	0.00000	100.34016			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			3.06000	110.41785	3.06000	110.40537			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/03/2038 Spot Bond			2.88000	108.08889	2.88000	108.07719			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	62.92800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.88000	108.08889	2.88000	108.07719			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.87000	115.61108	2.87000	208.64912			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.92000	113.96527	2.92000	207.25846			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.59000	100.42175	2.59000	100.41168			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.95000	162.94565	2.95000	206.42949			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.15500	90.35200	3.15500	103.19262			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.24000	99.27258	3.24000	156.25537			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.60500	83.60425	3.60500	95.76196			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.23000	99.39996	3.23000	156.41405			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.29000	155.48322	3.29000	155.46475			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.46000	193.67602	3.46000	192.94061			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	79.53776			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.53500	84.28557	3.53500	96.87412			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.50500	84.65286	3.50500	97.35557			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.31500	87.23935	3.31500	100.47313			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.10000	158.51208	3.10000	158.49406			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.23000	198.90863	3.23000	198.88529			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13: On 08/08/2016 Spot Bond				100.00000	0.00000	100.04093			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14: On 19/09/2016 Spot Bond				100.00000	0.00000	101.04542			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14: On 03/10/2016 Spot Bond				100.00000	0.00000	106.44423			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.23000	156.31120	3.23000	156.41405			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.23000	156.31120	3.23000	156.41405			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.48000	122.33489	2.48000	277.40639			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			2.37000	123.20990	2.37000	279.39140			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.09000	117.61511	3.09000	266.69945			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			2.86000	99.48280	2.86000	132.58376			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	100.25496			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			2.39000	136.05238	2.39000	136.03944			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	100.47364			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	100.74340			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	100.14360			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.55500	110.81623	2.55500	110.80522			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	45.53400	104.97509	45.41625			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	48.25878	101.07593	48.13945			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74 On 14/06/2017 Spot Bond			100.44759	42.34063	100.44759	42.23651			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	46.62483	100.76967	46.50986			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			2.24000	120.08859	2.24000	120.07772			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.52000	95.90864	2.52000	115.34835			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	99.12048			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.55000	95.67506	2.55000	115.06733			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	101.78478			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			2.57000	121.62448	2.57000	275.79481			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.04428			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	101.69143			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.84000	103.35389	7.84000	103.33206			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			8.51000	103.45160	8.51000	103.42793			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			8.78500	106.74262	8.78500	106.71755		9,706,546,500.00	1,104,900	581,104,900	
Total FRX18 SPOT								9,706,546,500.00	1,104,900	581,104,900	
Total For FRX18								9,706,546,500.00	1,104,900	581,104,900	
FRX19 On 15/11/2019 Spot Bond			9.46500	100.70750	9.46500	100.68192		178,852,533,000.00	18,896,200	581,762,900	
Total FRX19 SPOT								178,852,533,000.00	18,896,200	581,762,900	
Total For FRX19								178,852,533,000.00	18,896,200	581,762,900	
FRX20 On 01/10/2020 Spot Bond			9.76500	99.44512	9.76500	99.41921		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.54000	89.86717	10.54000	89.84168		0.00	0	1,500,000,000	
Total FRX23 SPOT								0.00	0	1,500,000,000	
Total For FRX23								0.00	0	1,500,000,000	
FRX24 On 10/12/2024 Spot Bond			10.67000	102.26924	10.67000	102.24020		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	93.98289	11.03000	93.95533		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			11.21500	90.06887	11.21500	90.04186		0.00	0	2,040,000,000	
Total FRX30 SPOT								0.00	0	2,040,000,000	
Total For FRX30								0.00	0	2,040,000,000	
FRX31 On 21/02/2031 Spot Bond			11.31500	91.51283	11.31500	91.48546		0.00	0	60,000,000	
Total FRX31 SPOT								0.00	0	60,000,000	
Total For FRX31								0.00	0	60,000,000	
FRX45 On 14/04/2045 Spot Bond			11.27000	74.76765	11.27000	74.74526		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.02710			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	101.04096			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	101.07557			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	101.13097			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	101.17251			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	101.35234			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	101.67128			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	101.56486			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	101.73180			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	101.79903			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	101.85505			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	102.10151			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.75397	100.00000	2.74730			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	0.46204	100.00000	0.46092			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	15.28453	100.00000	15.24709			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.56432	100.00000	2.55804			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	0.43022	100.00000	0.42917			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4C1I 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
FS4D1I On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.58278			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.21000	102.38438	10.21000	102.35653			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	101.59705			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	101.64945			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	101.67040			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	101.80657			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	101.97405			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	102.07867			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	101.67465			0.00	0	0
Total GPT35 SPOT									0.00	0	0
Total For GPT35									0.00	0	0
GPT36 On 26/05/2016 Spot Bond			100.00000	77.65957	100.00000	0.00000			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	12.65021	100.00000	12.61922			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	31.48446	100.00000	31.40735			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.97899	100.00000	14.94231			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	10.12640	100.00000	10.10187			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	100.27523			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	100.28756			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	100.30285			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	100.32405			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.00234				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	101.59018				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	101.32738				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.80851				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	101.03434				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	100.53363				0.00	0	1,000,000,000
Total GRT09 SPOT										0.00	0	1,000,000,000
Total For GRT09										0.00	0	1,000,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.69917				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.26701				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	13.21876	100.00000	13.18673				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	101.26222				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.18478				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.02284				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC26 On 14/04/2016 Spot Bond				100.00000	0.00000	100.52950				0.00	0	0
Total HILC26 SPOT										0.00	0	0
Total For HILC26										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.10671				0.00	0	500,000,000
Total HILC29 SPOT										0.00	0	500,000,000
Total For HILC29										0.00	0	500,000,000
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	9.13389	100.00000	9.11152				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	9.13389	100.00000	9.11152				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	9.68934	100.00000	9.66561				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	9.68934	100.00000	9.66561				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.40350	100.00000	10.37802			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	10.40350	100.00000	10.37802			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	11.27637	100.00000	11.24876			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
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
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.48269			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.61796			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.32019			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	105.92100	10.00000	105.89300			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			10.09000	99.65410	10.09000	99.62746			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.69344			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.71108			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.44000	101.39783	9.44000	101.37214		506,928,000,000.00		53,700,000	4,203,782,900
Total HWAY20 SPOT								506,928,000,000.00		53,700,000	4,203,782,900
Total For HWAY20								506,928,000,000.00		53,700,000	4,203,782,900
HWAY2 On 07/12/2023 Spot Bond			2.36000	123.28982	2.36000	279.57268			0.00	0	7,400,000,000
Total HWAY23 SPOT									0.00	0	7,400,000,000
Total For HWAY23									0.00	0	7,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.23000	127.03844	2.23000	288.07412		784,068,000,000.00		351,600,000	351,600,000
Total HWAY24 SPOT								784,068,000,000.00		351,600,000	351,600,000
Total For HWAY24								784,068,000,000.00		351,600,000	351,600,000
HWAY3 On 28/02/2033 Spot Bond			2.58000	97.38263	2.58000	98.93023			0.00	0	40,000,000,000
Total HWAY33 SPOT									0.00	0	40,000,000,000
Total For HWAY33									0.00	0	40,000,000,000
HWAY3 On 31/07/2034 Spot Bond			10.80500	87.94184	10.80500	87.91641		65,910,500,000.00		6,100,000	11,670,000,000
Total HWAY34 SPOT								65,910,500,000.00		6,100,000	11,670,000,000
Total For HWAY34								65,910,500,000.00		6,100,000	11,670,000,000
HWAY3 On 31/07/2035 Spot Bond			10.75500	88.09948	10.75500	88.07412			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF02 On 30/09/2016 Spot Bond			100.00000	56.89349	100.00000	56.75415			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	58.79173	100.00000	58.64775			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	62.61807	100.00000	62.46637			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	105.92100	10.00000	105.89300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.91000	121.24169	1.91000	121.23177		1,434,028,000,000.00	750,800,000	79,360,064,300	
Total I2025 SPOT								1,434,028,000,000.00	750,800,000	79,360,064,300	
Total For I2025								1,434,028,000,000.00	750,800,000	79,360,064,300	
I2033 On 28/02/2033 Spot Bond			1.97000	102.00475	1.97000	101.99620		15,998,764,000,000.00	8,121,200,000	10,800,812,600	
Total I2033 SPOT								15,998,764,000,000.00	8,121,200,000	10,800,812,600	
Total For I2033								15,998,764,000,000.00	8,121,200,000	10,800,812,600	
I2038 On 31/01/2038 Spot Bond			1.95500	126.67496	1.95500	126.66444		227,957,692,000,000.00	116,602,400,000	179,182,857,900	
Total I2038 SPOT								227,957,692,000,000.00	116,602,400,000	179,182,857,900	
Total For I2038								227,957,692,000,000.00	116,602,400,000	179,182,857,900	
I2046 On 31/03/2046 Spot Bond			2.03000	126.36886	2.03000	126.35814		194,951,253,000,000.00	96,035,100,000	115,100,686,200	
Total I2046 SPOT								194,951,253,000,000.00	96,035,100,000	115,100,686,200	
Total For I2046								194,951,253,000,000.00	96,035,100,000	115,100,686,200	
I2050 On 31/12/2050 Spot Bond			1.94500	137.35066	1.94500	137.33928		78,582,279,000,000.00	40,402,200,000	40,749,156,000	
Total I2050 SPOT								78,582,279,000,000.00	40,402,200,000	40,749,156,000	
Total For I2050								78,582,279,000,000.00	40,402,200,000	40,749,156,000	
IBL21 On 15/03/2016 Spot Bond			8.97000	103.91228	8.97000	103.88696		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.96000	105.99779	8.96000	105.97227		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			8.79000	99.58786	8.79000	99.56458		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.16099				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.45000	98.88697	2.45000	133.72810				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			2.46000	101.68362	2.46000	135.51833				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	101.15792				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			9.08000	102.54130	9.08000	102.51642				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	101.62097				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	105.92100	10.00000	105.89300				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			9.81500	96.68749	9.81500	96.66217				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			10.25500	91.01151	10.25500	90.98652				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.08411				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.26000	98.96874	9.26000	98.94426				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			10.24500	96.19021	10.24500	96.16381				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.16081			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	99.43328			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.12000	99.82740	8.12000	99.80601			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			9.59500	97.04174	9.59500	97.01676			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	100.21832			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	99.89824			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			8.73000	99.75666	8.73000	99.73349			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			9.55500	98.96745	9.55500	98.94236			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			10.71000	97.42967	10.71000	97.40205			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	100.83325			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	100.27312			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	99.92469			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.27159			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	100.27637			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.23872			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.19000	130.23233	3.19000	130.21712			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	100.90695			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	20.26420	100.00000	20.21458			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	99.80404			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	99.79801			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.28810	0.00000	101.65460			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	101.70715			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			10.76000	98.68904	10.76000	98.66063			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			9.38500	101.96087	9.38500	101.93518			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL80U On 02/02/2019 Spot Bond			100.00000	16.75980	100.00000	16.71829				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	10.32543	100.00000	10.29986				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.28117				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01652	100.00000	0.01648				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	100.37106				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	100.02034				0.00	0	1,400,000,000
Total IDCG02 SPOT										0.00	0	1,400,000,000
Total For IDCG02										0.00	0	1,400,000,000
IDCG03 On 22/10/2020 Spot Bond			10.32500	95.28706	10.32500	95.26085				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	101.76843				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	101.28813				0.00	0	40,000,000
Total IDCG05 SPOT										0.00	0	40,000,000
Total For IDCG05										0.00	0	40,000,000
IDCG06 On 24/11/2024 Spot Bond			11.01000	93.95373	11.01000	93.92606				0.00	0	47,700,000
Total IDCG06 SPOT										0.00	0	47,700,000
Total For IDCG06										0.00	0	47,700,000
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	99.88954				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			11.83500	98.93452	11.83500	98.85195				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.14935	5.00000	100.13577			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.56382	5.00000	101.55012			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.64548	4.00000	101.63442			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.27412	4.00000	101.26316			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	90.26297	100.00000	90.04494			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	90.21229	100.00000	89.99439			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	90.21229	100.00000	89.99439			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			9.41000	97.40206	9.41000	97.37759			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.95375	9.20000	104.92762			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.43052	100.00000	8.40987			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	34.16284	100.00000	34.07917			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	26.62952	100.00000	26.56358			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	2.51341	100.00000	2.50866			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	9.78977	100.00000	9.76579			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	12.77633	100.00000	12.74537			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	13.37096	100.00000	13.33820			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.07841	100.00000	9.05832			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	60.79334	100.00000	60.64445			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	11.34869	100.00000	11.32090			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	19.06404	100.00000	19.01736			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	75.59844	100.00000	75.44754			0.00	0	0
Total IN315U SPOT									0.00	0	0
Total For IN315U									0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	89.66039	100.00000	89.44792			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	76.32910	100.00000	76.18003			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	39.11009	100.00000	39.02584			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN319U On 20/12/2017 Spot Bond			100.00000	39.11009	100.00000	39.02584				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	45.62648	100.00000	45.51474				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648				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	80.57395	100.00000	80.39648				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	72.80000	100.00000	72.50996				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA606 On 09/02/2016 Spot Bond			7.25000	99.96029	7.25000	99.98014				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INA607 On 16/02/2016 Spot Bond			7.25000	99.90078	7.25000	99.78198				0.00	0	0
Total INA607 SPOT										0.00	0	0
Total For INA607										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.25000	99.76221	7.25000	99.64374				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.25000	99.62402	7.25000	99.50588				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.50000	98.90259	7.50000	98.78214				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA618 On 03/05/2016 Spot Bond			7.50000	98.34299	7.50000	98.22390			0.00	0	0
Total INA618 SPOT									0.00	0	0
Total For INA618									0.00	0	0
INA619 On 10/05/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0
Total INA619 SPOT									0.00	0	0
Total For INA619									0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total INF547 SPOT									0.00	0	0
Total For INF547									0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.35393	101.47086	11.35393	101.41037			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.35393	101.20860	11.35393	101.14882			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.23425			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	101.21166			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	102.31591	6.50000	102.29803			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.24972			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.54392			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.18152				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.18810				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	105.57774				0.00	0	2,825,000,000
Total INGR06 SPOT										0.00	0	2,825,000,000
Total For INGR06										0.00	0	2,825,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.94104				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	100.53972				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.58464				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.59221				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			8.62000	103.08469	8.62000	103.06092				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	100.77825				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	100.79637				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	100.80848				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.52295			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	100.53359			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	101.51340			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	101.19693			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	101.23428			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	101.25669			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	101.09881			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.11238			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	101.12594			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	100.24372			0.00	0	0
Total IPFC09 SPOT									0.00	0	0
Total For IPFC09									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.69500	96.87032	10.69500	96.84259		21,390,000,000,000.00		2,000,000,000	7,850,000,000
Total IPL10 SPOT								21,390,000,000,000.00		2,000,000,000	7,850,000,000
Total For IPL10								21,390,000,000,000.00		2,000,000,000	7,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.60000	103.89753	9.60000	103.87077		0.00		0	0
Total IPL6 SPOT								0.00		0	0
Total For IPL6								0.00		0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On	05/04/2018	Spot Bond				100.00000	0.00000	100.76276			0.00	0	0
Total IPL7 SPOT												0.00	0	0
Total For IPL7												0.00	0	0
IPL8	On	10/10/2020	Spot Bond				100.00000	0.00000	100.64610			0.00	0	0
Total IPL8 SPOT												0.00	0	0
Total For IPL8												0.00	0	0
IPL9	On	20/05/2021	Spot Bond				100.00000	0.00000	99.64908			0.00	0	4,452,100,000
Total IPL9 SPOT												0.00	0	4,452,100,000
Total For IPL9												0.00	0	4,452,100,000
IV015	On	20/09/2022	Spot Bond				100.00000	0.00000	102.22419			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	101.62834			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			3.14000	97.97449	3.14000	130.57260			0.00	0	0
Total IV017 SPOT												0.00	0	0
Total For IV017												0.00	0	0
IV019	On	31/03/2028	Spot Bond			3.79000	147.82884	3.79000	147.80931			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	100.88452			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	100.70713			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	100.42733			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	101.42005			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	99.24919			0.00	0	0
Total IV026 SPOT												0.00	0	0
Total For IV026												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			3.91000	102.21942	3.91000	103.09798			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.91000	102.13420	3.91000	103.09798			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	101.56793			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	99.54464			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	14.37568	100.00000	14.34047			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			11.34500	108.41180	11.34500	108.37894			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	101.73059			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			3.89000	146.35118	3.89000	146.33145			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV610U On 04/03/2016 Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0
Total IV610U SPOT									0.00	0	0
Total For IV610U									0.00	0	0
IV611U On 11/03/2016 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
Total IV611U SPOT									0.00	0	0
Total For IV611U									0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.25000	100.00000	7.25000	99.88096			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA607 On 18/02/2016 Spot Bond			7.25000	99.86115	7.25000	99.74245				0.00	0	0
Total IVA607 SPOT										0.00	0	0
Total For IVA607										0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	99.58461	7.25000	99.46656				0.00	0	0
Total IVA609 SPOT										0.00	0	0
Total For IVA609										0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.35000	99.43933	7.35000	99.32000				0.00	0	0
Total IVA610 SPOT										0.00	0	0
Total For IVA610										0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.50000	98.86241	7.50000	98.74205				0.00	0	0
Total IVA614 SPOT										0.00	0	0
Total For IVA614										0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.50000	98.30326	7.50000	98.18426				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			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total IVA619 SPOT										0.00	0	0
Total For IVA619										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.74914				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.66466				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	101.83020				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	101.55871				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.60836				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	100.61228				0.00	4,000,000,000	2,000,000,000
Total IVC018 SPOT										0.00	4,000,000,000	2,000,000,000
Total For IVC018										0.00	4,000,000,000	2,000,000,000
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.62012				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	100.58482				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	100.44511				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.28291				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	101.11720				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	99.89282				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.51802				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.50349				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.81037				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	100.28829				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.04097				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	100.91238				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	100.93513				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	100.93513				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			10.15500	98.19674	10.15500	98.17002				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.46964	100.00000	15.43522				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	14.22759	100.00000	14.19275				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.36500	96.30466	10.36500	96.27793				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	100.28757				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.00230				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.04656				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	101.80866				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.56518				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	100.17048				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.97650				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.46195				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.00634				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.27482				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.80925				0.00	600,000,000	600,000,000
Total IVC058 SPOT										0.00	600,000,000	600,000,000
Total For IVC058										0.00	600,000,000	600,000,000
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.32677				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	100.21725				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.83849				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	99.88818				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.04834			0.00	0	1,000,000,000
Total IVC063 SPOT									0.00	0	1,000,000,000
Total For IVC063									0.00	0	1,000,000,000
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.30502			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	101.43248			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	101.15179			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	100.14038			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	100.44923			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.77053	100.00000	1.76718			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.25099			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.42669			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	101.34746			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.48103			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.98574			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	100.25206			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	100.05231			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.56000	131.19616	9.56000	131.16250			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.81618			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	101.25898			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	101.43503			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	101.09388			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	100.29401			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			10.82500	98.28185	10.82500	98.25339			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.47746	9.71000	104.45054			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.21065				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			9.62000	97.28566	9.62000	97.26083				0.00	0	3,281,000,000
Total LGL02 SPOT										0.00	0	3,281,000,000
Total For LGL02										0.00	0	3,281,000,000
LGL03 On 03/04/2018 Spot Bond			9.81000	98.61317	9.81000	98.58738				0.00	0	200,000,000
Total LGL03 SPOT										0.00	0	200,000,000
Total For LGL03										0.00	0	200,000,000
LGL04 On 14/08/2020 Spot Bond			10.93000	93.77383	10.93000	93.74672				0.00	0	590,000,000
Total LGL04 SPOT										0.00	0	590,000,000
Total For LGL04										0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.41984				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	101.97076				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	101.43228				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	99.83703				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			13.88500	101.25505	13.88500	101.21034				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			14.82500	101.22832	14.82500	101.18071				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	102.35842				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.73023				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.71419			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.69498			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	99.97841			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	101.00503			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ07 On 15/02/2016 Spot Bond				100.00000	0.00000	99.90761			0.00	0	0
Total MAQ079 SPOT									0.00	0	0
Total For MAQ079									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	98.71387			0.00	0	0
Total MAQ080 SPOT									0.00	0	0
Total For MAQ080									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.10609			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.02465			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.04681			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.66529			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.07618			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	101.12744			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	102.57780				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.22933				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.95741				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.27638				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.90012				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	100.31671				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.04045				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.04137				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.58134				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.56948				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.13967				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	101.38403				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.83331			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	96.94232	2.30000	107.01275			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	101.26227			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.92193			0.00	0	0
Total MBLSA4 SPOT									0.00	0	0
Total For MBLSA4									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	40.50352	100.00000	40.40433			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	27.84408	100.00000	27.77588			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	27.91841	100.00000	27.85003			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	26.77925	100.00000	26.71294			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	40.36823	100.00000	40.27044			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	100.27152			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			9.78500	100.88139	9.78500	100.85507			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			9.83500	100.38651	9.83500	100.36019				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.62039				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.65903				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.69146				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			8.89500	102.82024	8.89500	102.79579				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			9.80500	99.78238	9.80500	99.75616				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			10.62000	98.37264	10.62000	98.34468				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	101.06865				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			10.62500	100.37340	10.62500	100.34448				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			9.82000	100.49155	9.82000	100.46523				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	101.19104				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			10.49500	101.40618	10.49500	102.35141				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.01252				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.21000	93.85341	12.21000	94.90332				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			11.74000	98.79041	11.74000	96.01552			173,752,000,000.00		14,800,000	1,064,800,000
Total MMIG05 SPOT									173,752,000,000.00		14,800,000	1,064,800,000
Total For MMIG05									173,752,000,000.00		14,800,000	1,064,800,000
MMS01 On 10/12/2016 Spot Bond			100.00000	59.75325	100.00000	59.60690				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			9.52000	100.43016	9.52000	100.40463				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			9.48000	101.63662	9.48000	101.61077				0.00	0	800,000,000
Total MTN04 SPOT										0.00	0	800,000,000
Total For MTN04										0.00	0	800,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.14013	100.89771	7.12270				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.22990	100.61875	7.21229				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000					0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000					0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000					0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000					0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.02017			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	101.08944			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	101.10329			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	101.25416			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	93.98065			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	12.13998	100.00000	12.11025			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.99275	100.00000	12.96093			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			10.81000	89.85657	10.81000	89.83059		235,658,000,000.00		21,800,000	101,800,000
Total NAM01 SPOT								235,658,000,000.00		21,800,000	101,800,000
Total For NAM01								235,658,000,000.00		21,800,000	101,800,000
NAM02 On 29/06/2020 Spot Bond			10.49500	98.03460	10.49500	98.00720		0.00		0	90,000,000
Total NAM02 SPOT								0.00		0	90,000,000
Total For NAM02								0.00		0	90,000,000
NBK10A On 25/07/2016 Spot Bond			8.49500	99.62904	8.49500	99.60671		0.00		0	0
Total NBK10A SPOT								0.00		0	0
Total For NBK10A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			10.06500	97.54001	10.06500	97.51370			0.00	0	7,500,000
Total NBK11A SPOT									0.00	0	7,500,000
Total For NBK11A									0.00	0	7,500,000
NBK12/ On 19/03/2021 Spot Bond			9.94500	101.49938	9.94500	101.47232			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			10.41000	100.19444	10.41000	100.16651			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.21934			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			10.30500	97.08216	10.30500	97.06246			0.00	0	600,000,000
Total NBK14A SPOT									0.00	0	600,000,000
Total For NBK14A									0.00	0	600,000,000
NBK15/ On 11/02/2022 Spot Bond			10.54500	92.34066	10.54500	92.31488			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.35467			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			11.17000	90.30849	11.17000	90.28182			0.00	0	1,960,000,000
Total NBK16A SPOT									0.00	0	1,960,000,000
Total For NBK16A									0.00	0	1,960,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.20022			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			11.34000	94.73643	11.34000	94.70788			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.47889			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			10.25500	98.40083	10.25500	98.37394			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.83514				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19J On 01/06/2022 Spot Bond			10.69500	97.11721	10.69500	97.08957				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	100.55356				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20J On 01/06/2026 Spot Bond			11.41000	95.73480	11.41000	95.70578				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	100.89843				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			11.61000	94.47756	11.61000	94.44828				0.00	0	300,000,000
Total NBK21A SPOT										0.00	0	300,000,000
Total For NBK21A										0.00	0	300,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.87128				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.70000	104.09974	9.70000	104.07265				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	99.82076				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			11.26000	99.07417	11.26000	99.04436				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	99.95634				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			11.51000	98.82822	11.51000	98.79784				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	99.97778			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.95322			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	100.39865			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	101.35199			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	101.78562			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.71500	109.79093	9.71500	109.76232			0.00	0	600,500,000
Total NBK3A SPOT									0.00	0	600,500,000
Total For NBK3A									0.00	0	600,500,000
NBK4 On 28/10/2024 Spot Bond			11.73500	38.04112	11.73500	38.02959			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	100.47754			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.42000	103.69920	8.42000	103.67552			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.03093			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	97.95545			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	99.88510			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.11366				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	101.10959				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.02427				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.00019				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.99950				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	100.27010				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	101.14701				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			10.90500	102.89718	10.90500	102.86716				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	101.14016				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.94000	101.74837	10.94000	101.71860				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	101.14701				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	101.03452				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05903				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	101.15797				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	101.17167				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	101.54168				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	100.63428				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	101.14290				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	100.70124				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	100.35088				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	100.57749				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			11.01500	100.80271	11.01500	102.18289				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	98.28759				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	100.62825				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.54056				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.98871				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			12.17500	97.93865	12.17500	98.26972				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	100.64162				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.78361	9.44500	116.75401				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	105.92100	10.00000	105.89300				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			2.38000	175.43208	2.38000	175.41554				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.77000	99.17359	2.77000	113.02981				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.92927	3.45000	193.91139				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.16000	109.52893	3.16000	109.51626				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			3.38000	153.55892	3.38000	143.89046				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			3.29000	155.73462	3.29000	155.46475			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			9.67500	99.29945	9.67500	99.27367			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			10.30500	102.71766	10.30500	102.71028			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.86767			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	101.58192			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	101.63595			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	101.60356			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	101.69858			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			10.50500	102.75990	10.50500	102.75179			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	101.66834			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	101.64675			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.00000	0.00000	101.79131			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			10.70500	102.80214	10.70500	102.79330				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	101.68994				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	101.70074				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	101.88412				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	102.09991				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	101.96834				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	101.73313				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			9.60500	108.77159	9.60500	108.74371				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			10.42500	112.08836	10.42500	112.05708				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.27500	176.10888	2.27500	176.09278				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			11.81000	105.26926	11.81000	105.23626				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	102.13440				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.21458				0.00	300,000,000	1,500,000,000
Total NTC16 SPOT										0.00	300,000,000	1,500,000,000
Total For NTC16										0.00	300,000,000	1,500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.47937				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	101.49835				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	100.26068				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.80442				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.23356				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	20.43506	100.00000	20.38555				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	102.16496				0.00	0	3,000,000,000
Total OML02 SPOT										0.00	0	3,000,000,000
Total For OML02										0.00	0	3,000,000,000
OML03 On 27/11/2019 Spot Bond			10.82500	97.12439	10.82500	97.09626				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	101.38058				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			11.02500	96.71287	11.02500	99.75153				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 19/03/2027 Spot Bond			11.59000	96.26659	11.59000	98.60924				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML07 On 19/03/2030 Spot Bond			12.16000	96.30352	12.16000	97.78042			0.00	0	880,000,000
Total OML07 SPOT									0.00	0	880,000,000
Total For OML07									0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.34391			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			11.58000	101.39439	11.58000	101.36305		521,100,000,000.00		45,000,000	1,000,000,000
Total OML09 SPOT								521,100,000,000.00		45,000,000	1,000,000,000
Total For OML09								521,100,000,000.00		45,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.06000	100.68129	12.06000	100.64891			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	82.00456	100.00000	81.81818			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	105.92100	10.00000	105.89300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.35397			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	97.93308			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	101.38931			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.48433			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.12807			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.93610			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.50136			0.00	700,000,000	350,000,000
Total PPC002 SPOT									0.00	700,000,000	350,000,000
Total For PPC002									0.00	700,000,000	350,000,000
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	99.99028			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.59500	97.82436	10.59500	98.12902			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
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.23787			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.24127			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	100.24880			0.00	0	1,280,000,000
Total PRE1B1 SPOT									0.00	0	1,280,000,000
Total For PRE1B1									0.00	0	1,280,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.28116			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	100.28868			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.18966			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.98000	42.06545	8.98000	42.05536			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			7.47000	108.92978	7.47000	108.90783		405,854,000,000,000.00	188,200,000,000	174,028,600,900	
Total R159 SPOT								15,854,000,000,000.00	188,200,000,000	174,028,600,900	
Total For R159								15,854,000,000,000.00	188,200,000,000	174,028,600,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P On 15/09/2016 Spot Bond			7.30000	95.85344	7.30000	95.83456			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			9.32500	109.38418	9.16000	110.53794		277,755,368,810,000.00	1,852,842,398,800	1,408,094,123,500	
Total R186 SPOT								17,755,368,810,000.00	852,842,398,800	408,094,123,500	
Total For R186								17,755,368,810,000.00	852,842,398,800	408,094,123,500	
R187P On 21/12/2026 Spot Bond			8.90000	38.84965	8.90000	38.84041		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			8.82000	35.93481	8.82000	35.92633		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			1.85000	289.03046	1.87000	288.63031		13,880,920,000,000.00	7,503,200,000	15,615,278,700	
Total R197 SPOT								13,880,920,000,000.00	7,503,200,000	15,615,278,700	
Total For R197								13,880,920,000,000.00	7,503,200,000	15,615,278,700	
R202 On 07/12/2033 Spot Bond			1.90000	238.03640	1.92000	237.36285		345,401,760,000,000.00	181,790,400,000	217,778,887,300	
Total R202 SPOT								15,401,760,000,000.00	181,790,400,000	217,778,887,300	
Total For R202								15,401,760,000,000.00	181,790,400,000	217,778,887,300	
R2023 On 28/02/2023 Spot Bond			9.18000	96.20188	9.01000	97.01067		116,400,073,112,000.00	121,612,208,400	679,515,189,400	
Total R2023 SPOT								16,400,073,112,000.00	121,612,208,400	679,515,189,400	
Total For R2023								16,400,073,112,000.00	121,612,208,400	679,515,189,400	
R203 On 15/09/2017 Spot Bond			8.13000	103.54054	7.96000	103.76820		085,232,449,719,000.00	1,486,498,456,300	1,075,304,360,200	
Total R203 SPOT								15,232,449,719,000.00	486,498,456,300	1,075,304,360,200	
Total For R203								15,232,449,719,000.00	486,498,456,300	1,075,304,360,200	
R2030 On 31/01/2030 Spot Bond			9.55500	88.38024	9.55500	88.35757		693,250,684,580,000.00	177,210,956,000	937,537,645,000	
Total R2030 SPOT								13,250,684,580,000.00	177,210,956,000	937,537,645,000	
Total For R2030								13,250,684,580,000.00	177,210,956,000	937,537,645,000	
R2032 On 31/03/2032 Spot Bond			9.67000	91.51688	9.67000	91.49327		921,315,052,000,000.00	95,275,600,000	235,502,075,300	
Total R2032 SPOT								11,315,052,000,000.00	95,275,600,000	235,502,075,300	
Total For R2032								11,315,052,000,000.00	95,275,600,000	235,502,075,300	
R2035 On 28/02/2035 Spot Bond			9.76000	96.42052	9.76000	96.39515		414,117,776,000,000.00	42,430,100,000	612,473,718,800	
Total R2035 SPOT								14,117,776,000,000.00	42,430,100,000	612,473,718,800	
Total For R2035								14,117,776,000,000.00	42,430,100,000	612,473,718,800	
R2037 On 31/01/2037 Spot Bond			9.83000	88.52986	9.83000	88.50653		238,352,115,144,000.00	431,165,016,800	673,086,695,300	
Total R2037 SPOT								38,352,115,144,000.00	431,165,016,800	673,086,695,300	
Total For R2037								38,352,115,144,000.00	431,165,016,800	673,086,695,300	

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 21/12/2018 Spot Bond			8.56000	99.72605	8.38500	100.13679			809,690,163,408,000.00	795,524,551,800	1,035,204,486,800
Total R204 SPOT									19,690,163,408,000.00	795,524,551,800	1,035,204,486,800
Total For R204									19,690,163,408,000.00	795,524,551,800	1,035,204,486,800
R2040 On 31/01/2040 Spot Bond			9.91000	91.98703	9.91000	91.96259			172,767,500,000,000.00	219,250,000,000	208,625,000,000
Total R2040 SPOT									172,767,500,000,000.00	219,250,000,000	208,625,000,000
Total For R2040									172,767,500,000,000.00	219,250,000,000	208,625,000,000
R2044 On 31/01/2044 Spot Bond			9.94000	89.08054	9.94000	89.05681			443,214,444,000,000.00	145,192,600,000	654,355,751,700
Total R2044 SPOT									13,214,444,000,000.00	145,192,600,000	654,355,751,700
Total For R2044									13,214,444,000,000.00	145,192,600,000	654,355,751,700
R2048 On 28/02/2048 Spot Bond			9.92500	92.64729	9.92500	92.62249			647,737,880,000,000.00	569,041,600,000	1,051,831,001,800
Total R2048 SPOT									17,737,880,000,000.00	569,041,600,000	1,051,831,001,800
Total For R2048									17,737,880,000,000.00	569,041,600,000	1,051,831,001,800
R207 On 15/01/2020 Spot Bond			8.79000	95.50678	8.62500	96.00772			388,303,651,000,000.00	271,706,900,000	1,011,086,834,000
Total R207 SPOT									18,303,651,000,000.00	271,706,900,000	1,011,086,834,000
Total For R207									18,303,651,000,000.00	271,706,900,000	1,011,086,834,000
R208 On 31/03/2021 Spot Bond			8.96500	93.49986	8.79500	94.12997			616,061,861,148,000.00	403,353,247,200	769,131,821,700
Total R208 SPOT									16,061,861,148,000.00	403,353,247,200	769,131,821,700
Total For R208									16,061,861,148,000.00	403,353,247,200	769,131,821,700
R209 On 31/03/2036 Spot Bond			9.87500	70.83612	9.70500	71.93676			610,733,521,687,500.00	568,175,546,500	1,228,189,569,700
Total R209 SPOT									10,733,521,687,500.00	568,175,546,500	228,189,569,700
Total For R209									10,733,521,687,500.00	568,175,546,500	228,189,569,700
R210 On 31/03/2028 Spot Bond			1.87000	179.85697	1.89000	179.46984			54,383,714,000,000.00	29,082,200,000	91,245,337,800
Total R210 SPOT									14,383,714,000,000.00	29,082,200,000	91,245,337,800
Total For R210									14,383,714,000,000.00	29,082,200,000	91,245,337,800
R211 On 31/01/2017 Spot Bond			1.70000	134.70108	1.75000	134.62631			14,344,750,960,000.00	8,438,088,800	37,369,600,000
Total R211 SPOT									14,344,750,960,000.00	8,438,088,800	37,369,600,000
Total For R211									14,344,750,960,000.00	8,438,088,800	37,369,600,000
R212 On 31/01/2022 Spot Bond			1.85000	140.14819	1.89000	139.82865			26,923,050,000,000.00	14,553,000,000	229,540,588,600
Total R212 SPOT									16,923,050,000,000.00	14,553,000,000	229,540,588,600
Total For R212									16,923,050,000,000.00	14,553,000,000	229,540,588,600
R213 On 28/02/2031 Spot Bond			9.75500	81.65945	9.58500	82.76617			429,809,495,264,000.00	556,618,092,800	918,142,453,900
Total R213 SPOT									19,809,495,264,000.00	556,618,092,800	918,142,453,900
Total For R213									19,809,495,264,000.00	556,618,092,800	918,142,453,900
R214 On 28/02/2041 Spot Bond			9.82000	72.19309	9.82000	72.17398			242,071,669,488,000.00	431,982,858,400	1,241,969,961,100
Total R214 SPOT									12,071,669,488,000.00	431,982,858,400	241,969,961,100
Total For R214									12,071,669,488,000.00	431,982,858,400	241,969,961,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C On 15/03/2016 Spot Bond			7.29000	99.34522	7.29000	99.32551			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			7.30000	95.85344	7.30000	95.83456			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			7.29000	97.45030	7.29000	97.43134			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			7.35000	93.99521	7.35000	93.97668			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			7.93500	89.97227	7.93500	89.95315			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			7.98500	86.46157	7.98500	86.44307			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			8.39000	82.38286	8.39000	82.36436			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			8.37000	79.10942	8.37000	79.09170			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			8.35000	75.98065	8.35000	75.96367			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.34000	72.96260	8.34000	72.94632			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			8.58500	69.32805	8.58500	69.31213			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			8.56500	66.53658	8.56500	66.52134			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C On 21/06/2021 Spot Bond			8.71500	63.31451	8.71500	63.29975			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			8.68500	60.77304	8.68500	60.75892			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			8.65500	58.35038	8.65500	58.33687			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			8.62500	56.04042	8.62500	56.02749			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			8.58500	53.87540	8.58500	53.86303			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			8.54500	51.81392	8.54500	51.80207			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			9.10000	47.53159	9.10000	47.52004			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			9.06000	45.61737	9.06000	45.60633			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.02000	43.79703	9.02000	43.78647			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.98000	42.06545	8.98000	42.05536			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			8.94000	40.41783	8.94000	40.40818			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			8.90000	38.84965	8.90000	38.84041			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C On 21/06/2027 Spot Bond			8.86000	37.35664	8.86000	37.34780			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			8.82000	35.93481	8.82000	35.92633			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.28968			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	102.40392			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	101.22707			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	101.53353			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	38.57943	100.00000	38.48390			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	34.24672	100.00000	34.16284			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	44.70633	100.00000	44.59684			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	64.41366	100.00000	64.25590			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	23.23485	100.00000	23.17794			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01U On 04/09/2017 Spot Bond			100.00000	28.60008	100.00000	28.52126			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	9.46470	100.00000	9.43634			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	20.64494	100.00000	20.58804			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	15.79762	100.00000	15.75408			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.99324	100.00000	10.96294			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	101.34400			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.09847			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.02073			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	101.73230			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.98664			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.56561			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.23052			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	100.69182			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	101.50950				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	101.40832				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.79801				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	100.40981				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	101.65495				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	101.65632				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.02756				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	23.80556	100.00000	23.74725				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	15.14736	100.00000	15.11026				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	11.63803	100.00000	11.60952				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	10.29549	100.00000	10.27028				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	100.47918				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.02312				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	101.52960				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	100.59265				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	101.75044				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	101.45119				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	100.69086				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	92.94920				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	96.96076				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	96.62987				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.36324				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.71402				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018 On 12/02/2020 Spot Bond			12.35000	101.81694	12.35000	101.78379			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	14.97514	100.00000	14.93885			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	102.88618			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	10.29425	100.00000	10.26876			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	55.78829	100.00000	55.65166			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	15.17845	100.00000	15.15995			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	68.38567	100.00000	68.22000			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	103.64816			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	59.56034			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			10.11500	102.47444	10.11500	102.44682		70,805,000,000.00		7,000,000	777,000,000
Total RW21 SPOT								70,805,000,000.00		7,000,000	777,000,000
Total For RW21								70,805,000,000.00		7,000,000	777,000,000
RW23 On 10/12/2023 Spot Bond			10.56000	96.10932	10.56000	96.08231		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0
RW28 On 10/12/2028 Spot Bond			10.93500	97.03307	10.93500	97.00485		0.00		0	0
Total RW28 SPOT								0.00		0	0
Total For RW28								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	101.40589				0.00	0	0
Total RWC01 SPOT										0.00	0	0
Total For RWC01										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	100.84276				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.67000	103.91447	8.67000	103.89025				0.00	0	340,000,000
Total SBK12 SPOT										0.00	0	340,000,000
Total For SBK12										0.00	0	340,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300				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	102.37627				0.00	0	350,000,000
Total SBK13 SPOT										0.00	0	350,000,000
Total For SBK13										0.00	0	350,000,000
SBK14 On 01/12/2017 Spot Bond			10.06000	101.22710	10.06000	101.19996				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.77141				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	100.77530				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	99.21611				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	98.14474				0.00	0	650,000,000
Total SBK18 SPOT										0.00	0	650,000,000
Total For SBK18										0.00	0	650,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.32718				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	103.13756				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.97184			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.12980			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			12.61000	97.86914	12.61000	97.83626			0.00	0	1,930,000,000
Total SBK23 SPOT									0.00	0	1,930,000,000
Total For SBK23									0.00	0	1,930,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.55753			0.00	0	60,000,000
Total SBK24 SPOT									0.00	0	60,000,000
Total For SBK24									0.00	0	60,000,000
SBK9 On 10/04/2018 Spot Bond			9.88500	99.99616	9.88500	99.96979		741,375,000,000.00		75,000,000	2,467,500,000
Total SBK9 SPOT								741,375,000,000.00		75,000,000	2,467,500,000
Total For SBK9								741,375,000,000.00		75,000,000	2,467,500,000
SBN33 On 15/09/2017 Spot Bond			9.36000	101.75710	9.36000	101.73153			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	101.63441			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	100.81434			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			8.63000	103.85368	8.63000	103.82957		14,069,489,000.00		1,630,300	1,630,300
Total SBS13 SPOT								14,069,489,000.00		1,630,300	1,630,300
Total For SBS13								14,069,489,000.00		1,630,300	1,630,300
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.46800			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.54867			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	101.92916			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			10.59500	99.69929	10.59500	99.67117			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			11.06000	96.29063	11.06000	96.26216			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	99.88060			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	102.16020			0.00	4,000,000,000	6,500,000,000
Total SBS23 SPOT									0.00	4,000,000,000	6,500,000,000
Total For SBS23									0.00	4,000,000,000	6,500,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.45136			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			9.32000	100.65226	9.32000	100.62707		354,372,496,000.00		38,022,800	38,022,800
Total SBS25 SPOT								354,372,496,000.00		38,022,800	38,022,800
Total For SBS25								354,372,496,000.00		38,022,800	38,022,800
SBS26 On 28/02/2017 Spot Bond			100.00000	42.81029	100.00000	42.71606			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			10.50000	97.78518	10.50000	97.75799			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.03758			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			9.53500	99.06051	9.53500	99.03530			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			11.07000	84.36344	11.07000	84.33846			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	100.56330			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS31 On 27/06/2027 Spot Bond			10.81000	94.99582	10.81000	94.96850			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.04791			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	101.07564			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			10.96000	99.28861	10.96000	99.25951			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.48695			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	100.19571			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			10.50500	92.24352	10.50500	92.21758			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			11.15000	88.82634	11.15000	88.79987			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			11.83500	85.98716	11.83500	85.96000			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			10.56500	93.70667	10.56500	93.68017			0.00	0	590,600,000
Total SBS4 SPOT									0.00	0	590,600,000
Total For SBS4									0.00	0	590,600,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.95578			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			10.65000	99.29440	10.65000	99.26610			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS42 On 12/11/2025 Spot Bond			11.24000	99.12352	11.24000	99.09374			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			11.41000	98.90043	11.41000	98.87029			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.87000	102.46239	7.87000	102.44098			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			2.48000	122.33489	2.48000	277.40639		560,976,000,000.00	226,200,000	220,000,000	
Total SBSI11 SPOT								560,976,000,000.00	226,200,000	220,000,000	
Total For SBSI11								560,976,000,000.00	226,200,000	220,000,000	
SBSI12 On 31/01/2017 Spot Bond			2.38000	132.55789	2.38000	133.81750		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond			100.00000	32.60679	100.00000	32.52693		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	
Total For SF2CU								0.00	0	0	
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2DU SPOT								0.00	0	0	
Total For SF2DU								0.00	0	0	
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.46887		0.00	0	0	
Total SGI004 SPOT								0.00	0	0	
Total For SGI004								0.00	0	0	
SHF01 On 15/12/2016 Spot Bond			100.00000	59.02511	100.00000	58.88055		0.00	0	0	
Total SHF01 SPOT								0.00	0	0	
Total For SHF01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				173.14928	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			3.02000	118.58007	3.02000	133.00340			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.31591	6.50000	102.29803			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.09520			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.01691			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			9.46000	100.13486	9.46000	100.10958			0.00	0	300,000
Total SHS05 SPOT									0.00	0	300,000
Total For SHS05									0.00	0	300,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.63219			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.66707			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.03727			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	62.77013	100.00000	62.61807			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	105.92100	10.00000	105.89300			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	101.27810			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.56036			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	88.56448	100.00000	88.34951			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	62.62796	100.00000	62.47458			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	66.16867	100.00000	66.00482			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			9.56000	105.14234	9.56000	105.11537			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.46734			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.82901			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	100.94192			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.97675			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			10.69500	98.19515	10.69500	98.16719		213,900,000,000.00		20,000,000	0
Total SHS25 SPOT								213,900,000,000.00		20,000,000	0
Total For SHS25								213,900,000,000.00		20,000,000	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.95190			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.52587			0.00	0	0
Total SHS27 SPOT									0.00	0	0
Total For SHS27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.55215				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	19.06194	100.00000	19.01526				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			8.72000	100.34765	8.72000	100.32437				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			10.18500	96.68911	10.18500	96.66301				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			9.36000	101.75710	9.36000	101.73153				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.70069				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	101.99521				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.66837				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	101.71155				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	99.97938				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			8.66000	101.49196	8.66000	101.46865				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.48821				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.37480			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			10.47000	94.58540	10.47000	94.55903		258,609,000,000.00		24,700,000	425,900,000
Total SSA06 SPOT								258,609,000,000.00		24,700,000	425,900,000
Total For SSA06								258,609,000,000.00		24,700,000	425,900,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.64245			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.02425			0.00	0	100,000,000
Total SSN002 SPOT									0.00	0	100,000,000
Total For SSN002									0.00	0	100,000,000
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.31416			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			10.36500	88.33759	10.36500	88.31321			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			10.36500	88.33759	10.36500	88.31321			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.04500	91.63966	10.04500	91.61499			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.23250			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.84000	102.50580	8.84000	102.48144			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.79000	112.42975	2.79000	112.84659			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			9.69500	96.97293	9.69500	96.94785			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond			8.50000	103.77329	8.50000	101.75221			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			11.18000	97.24730	11.18000	97.21840			0.00	0	170,000,000
Total SSN017 SPOT									0.00	0	170,000,000
Total For SSN017									0.00	0	170,000,000
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.44806			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.45500	71.54843	11.45500	71.52642			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.40461			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.43729			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.00639			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.49111			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.12811			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.73868			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.24292			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.61784			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	99.83643			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN036 SPOT									0.00	0	0
Total For SSN036									0.00	0	0
SY126 On 26/02/2016 Spot Bond				100.00000	0.00000	101.47093			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SY127 On 16/02/2016 Spot Bond				100.00000	0.00000	99.89023			0.00	0	0
Total SY1270 SPOT									0.00	0	0
Total For SY1270									0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	99.89021			0.00	0	0
Total SY1271 SPOT									0.00	0	0
Total For SY1271									0.00	0	0
SY127 On 18/02/2016 Spot Bond				100.00000	0.00000	99.88779			0.00	0	0
Total SY1273 SPOT									0.00	0	0
Total For SY1273									0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	99.51210			0.00	0	0
Total SY1274 SPOT									0.00	0	0
Total For SY1274									0.00	0	0
SY127 On 10/03/2016 Spot Bond				100.00000	0.00000	99.45503			0.00	0	0
Total SY1275 SPOT									0.00	0	0
Total For SY1275									0.00	0	0
SY1277 On 16/03/2016 Spot Bond				100.00000	0.00000	99.33089			0.00	0	0
Total SY1277 SPOT									0.00	0	0
Total For SY1277									0.00	0	0
SY127 On 15/02/2016 Spot Bond				100.00000	0.00000	99.90565			0.00	0	0
Total SY1279 SPOT									0.00	0	0
Total For SY1279									0.00	0	0
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	99.64138			0.00	0	0
Total SY1281 SPOT									0.00	0	0
Total For SY1281									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1282 On 23/03/2016 Spot Bond				100.00000	0.00000	99.16561				0.00	0	0
Total SY1282 SPOT										0.00	0	0
Total For SY1282										0.00	0	0
SY1283 On 04/05/2016 Spot Bond				100.00000	0.00000	98.30943				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.81000	98.29886	9.81000	98.27314				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.70075				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	101.77634				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			10.27500	90.36273	10.27500	100.62902				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	98.51433	100.00000	98.25301				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.41319				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.17180				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.29651				0.00	0	1,150,000,000
Total TFS117 SPOT										0.00	0	1,150,000,000
Total For TFS117										0.00	0	1,150,000,000
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.02040				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	100.51107				0.00	0	300,000,000
Total TFS123 SPOT										0.00	0	300,000,000
Total For TFS123										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.19644				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.72130				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	100.73922				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	99.87074				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.02000	100.63516	8.02000	100.61383				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	100.45349				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	100.46593				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.50770	7.83000	100.48650				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.44665				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.46220				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	90.11654	7.39000	100.45958				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.43056			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.44587			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	90.40380	7.16000	100.44550			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.47584			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.47339			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.53197			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.54170			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.76179			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.73474			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.42994			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44955			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.56499	8.73000	100.54138			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22726				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44587				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.85500	85.18887	9.85500	96.99798				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09338				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46220				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47706				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47034				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48457				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.53075				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.54603				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52432				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	100.71969				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.72210				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	100.73161				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	101.66572				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	101.71954				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			10.22500	98.09665	10.22500	101.24286				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	101.68725				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	101.76259				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			10.13500	99.39923	10.13500	99.37254				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	101.68996				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.77634				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.24500	84.48030	10.24500	98.28747				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.85943				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.85943				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.87350				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.87350				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.03153				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.03153				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.04621				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	102.04405				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.72975				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.72975				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.91240				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	102.73447				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	101.63773				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A2 On 21/08/2018 Spot Bond				100.00000	0.00000	101.68510				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				100.00000	0.00000	101.76259				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			10.37500	98.30074	10.37500	100.62496				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.41476				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				100.00000	0.00000	101.45554				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	101.52965				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			10.26500	98.91119	10.26500	101.85917				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.85943				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.60559				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.01002				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.74817				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.73634				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.34363				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.46282				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	6.12292	101.06155	6.10778				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.53388				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	86.14554	100.00000	85.94613				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	100.60816				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	100.45349				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.45971				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	100.46282				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	100.44976				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.45971				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	100.49390				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	100.49390				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	100.49390				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	100.54357				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.55597				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	100.54047				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	100.78777				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	100.80317				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.79701			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			10.44500	85.78738	10.44500	85.72757			0.00	0	11,000,000,000
Total TL20 SPOT									0.00	0	11,000,000,000
Total For TL20									0.00	0	11,000,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	105.92100	10.00000	105.89300			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			8.89000	102.80999	8.89000	102.78543		8,856,218,000.00		996,200	43,200,000,000
Total TN17 SPOT								8,856,218,000.00		996,200	43,200,000,000
Total For TN17								8,856,218,000.00		996,200	43,200,000,000
TN20 On 17/09/2020 Spot Bond			10.30500	104.91970	10.30500	104.89074		30,299,948,136,000.00	2,940,315,200		34,941,861,050
Total TN20 SPOT								30,299,948,136,000.00	2,940,315,200		34,941,861,050
Total For TN20								30,299,948,136,000.00	2,940,315,200		34,941,861,050
TN20U On 14/04/2020 Spot Bond			100.00000	2.41184	100.00000	2.40593		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			10.90500	102.30305	10.90500	102.27321		0.00		0	31,930,000,000
Total TN23 SPOT								0.00		0	31,930,000,000
Total For TN23								0.00		0	31,930,000,000
TN25 On 19/08/2025 Spot Bond			11.16000	90.21364	11.16000	90.18702		2,232,000,000,000.00	200,000,000		30,000,000,000
Total TN25 SPOT								2,232,000,000,000.00	200,000,000		30,000,000,000
Total For TN25								2,232,000,000,000.00	200,000,000		30,000,000,000
TN27 On 14/11/2027 Spot Bond			11.14000	87.66040	11.14000	87.63429		339,770,000,000.00	30,500,000		6,952,315,800
Total TN27 SPOT								339,770,000,000.00	30,500,000		6,952,315,800
Total For TN27								339,770,000,000.00	30,500,000		6,952,315,800
TN30 On 09/10/2030 Spot Bond			11.63500	95.65777	11.63500	95.62821		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			11.87000	94.75165	11.87000	94.72179		0.00		0	0
Total TN40 SPOT								0.00		0	0
Total For TN40								0.00		0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.36349		0.00		0	0
Total TNF16 SPOT								0.00		0	0
Total For TNF16								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.49971			0.00	10,040,000,000	10,000,000
Total TNF18 SPOT									0.00	10,040,000,000	10,000,000
Total For TNF18									0.00	10,040,000,000	10,000,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.86343			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	99.88898			0.00	0	700,000,000
Total TORQ3 SPOT									0.00	0	700,000,000
Total For TORQ3									0.00	0	700,000,000
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	99.85019			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.88884			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	99.88616			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	99.87572			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	105.92100	10.00000	105.89300			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	100.78782			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.74813				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.61742				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.46942				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	101.53263				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			10.29500	98.94373	10.29500	98.91645				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	100.32656	10.00000	100.29682				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	100.31842	9.75000	100.28942				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	10.31945	100.00000	10.28999				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.84085				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	101.93975				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			10.52500	98.35356	10.52500	98.82625				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B: On 14/12/2025 Spot Bond				100.00000	0.00000	102.09655				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.40978			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	103.13075			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	101.19966			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	101.27012			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.85998	100.00000	8.83827			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.43744	100.00000	9.41432			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	101.30924			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.78392	100.00000	9.75996			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.31707			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.07265	100.00000	10.04798			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	101.53581			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	13.59520	100.00000	13.56190			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.01822			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	17.46421	100.00000	17.42144			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	14.73760	100.00000	14.70111			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.48100	100.00000	1.47733			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	99.85105			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	99.58532			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	99.30767			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	99.03844			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	98.24594			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	97.95967			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	97.66406			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	96.32892				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	95.70846				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	95.25790				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	94.95724				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	94.16323				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	93.81670				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	96.33148				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	92.10659				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	17.15325	100.00000	17.11170				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	101.61353				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.02897				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.50172				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	101.77718				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.12371				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	101.50252				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.36938				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.45499				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.37096				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	101.18344				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.00000	0.00000	101.07820				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.00000	0.00000	101.04153				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.00000	0.00000	100.58216				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 12/02/2016 Spot Bond				100.00000	0.00000	100.52801				0.00	0	0
Total TWC143 SPOT										0.00	0	0
Total For TWC143										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC14 On 22/02/2016 Spot Bond				100.00000	0.00000	100.35829				0.00	0	0
Total TWC145 SPOT										0.00	0	0
Total For TWC145										0.00	0	0
TWC14 On 08/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC146 SPOT										0.00	0	0
Total For TWC146										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.15096				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC14 On 04/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC149 SPOT										0.00	0	0
Total For TWC149										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.50904				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.55619				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.39068				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.51345				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.19500	106.70595	10.19500	106.67681				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.53501	100.00000	8.51793				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA02L On 20/04/2023 Spot Bond			100.00000	7.73389	100.00000	7.71495			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	8.05310	100.00000	8.03338			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	8.30775	100.00000	8.28571			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	8.34078	100.00000	8.32409			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	7.64632	100.00000	7.62759			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	7.85002	100.00000	7.83080			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.09047	100.00000	8.06901			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.88663			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	103.20614			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.69703			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	102.70296			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.16890			0.00	0	0
Total VKC14 SPOT									0.00	0	0
Total For VKC14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.04395			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.04408			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.98775			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.94659			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.04336			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	101.41010			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.02090	100.00000	8.00484			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.40827	100.00000	7.39012			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	9.14818	100.00000	9.12577			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	4.69195	100.00000	4.67950			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	7.82667	100.00000	7.81101			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	7.32070	100.00000	7.30277			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB03L On 20/10/2023 Spot Bond			100.00000	9.35146	100.00000	9.32857				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	4.47467	100.00000	4.46280				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00057	100.00000	0.00056				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			7.86000	103.81326	7.86000	103.79142				0.00	0	9,100,000,000
Total WS04 SPOT										0.00	0	9,100,000,000
Total For WS04										0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			2.29000	237.46524	2.29000	237.44336				0.00	0	2,500,000,000
Total WS05 SPOT										0.00	0	2,500,000,000
Total For WS05										0.00	0	2,500,000,000
WSP2 On 28/05/2017 Spot Bond			8.43000	102.51710	8.43000	102.49385				0.00	0	5,800,000,000
Total WSP2 SPOT										0.00	0	5,800,000,000
Total For WSP2										0.00	0	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			8.94000	101.99858	8.94000	101.97408				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.25000	100.96012	9.25000	100.93504				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			9.49000	99.82637	9.49000	99.80094				0.00	0	800,000,000
Total WSP5 SPOT										0.00	0	800,000,000
Total For WSP5										0.00	0	800,000,000
Z083 On 30/09/2019 Spot Bond			8.33000	74.34870	8.33000	74.33203				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	65.60060	100.00000	65.47614				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										78,808,331,594,176,200.008	924,965,840,828	521,626,869,878
Total for SPOT :										78,808,331,594,176,200.00	924,965,840,828	521,626,869,878

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									78808331831705200.00	924,965,842,992	521,627,506,810
Total Options									756129.60	540	58,433
Grand Total:									78,808,331,832,461,300.00	924,965,843,532	521,627,565,243