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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016	Bond Future		129.29897	129.29897	129.28704	129.28704			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86			2,427.04000	2,42704	2,438,970		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87			2,417.04000	2,41704	2,428,970		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88			2,407.04000	2,40704	2,418,970		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	05/05/2016	Bond Future		10.82398	75.34377	10.69811	76.12884			0.00	0	8,776
ES33	On	04/08/2016	Bond Future		10.91841	76.77668	10.78984	77.56678			0.00	0	0
ES33	On	03/11/2016	Bond Future		11.00959	74.45836	10.87860	75.25200			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	05/05/2016	Bond Future	10.01			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01			4,524.44000	4,52444	5,309,510		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	9.99	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put		4,662.08000	4.66208	5,447,150		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		4,593.21000	4.59321	5,378,280		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		3,528.74000	3.52874	4,318,840		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		3,462.32000	3.46232	4,252,420		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put		3,395.99000	3.39599	4,186,090		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call		2,507.53000	2.50753	1,713,890		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		2,565.45000	2.56545	1,771,810		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		2,449.54000	2.44954	1,655,900		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	05/05/2016	Bond Future			10.98050	79.15841	10.85457	80.04316		0.00	0	7,250
Total ES42 Future											0.00	0	7,250
Total For ES42											0.00	0	7,250
I2025	On	05/05/2016	Bond Future			123.26019	123.26019	123.26586	123.26586		0.00	0	4,606
I2025	On	04/08/2016	Bond Future			124.36246	124.36246	124.35225	124.35225		0.00	0	0
Total I2025 Future											0.00	0	4,606
I2025	On	05/05/2016	Bond Future	126.01	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put		2,744.14000	2.74414	2,749,810		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		2,724.14000	2.72414	2,729,810		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		2,734.14000	2.73414	2,739,810		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call		492.25000	0.49225	502,460		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call		482.25000	0.48225	492,460		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		502.25000	0.50225	512,460		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put		0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option											0.00	0	0
Total For I2025											0.00	0	4,606
I2033	On	05/05/2016	Bond Future			103.07609	103.07609	102.93240	102.93240		0.00	0	1,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	1,032
I2033	On	05/05/2016	Bond Future	102.39	Call			542.40000	0.54240	686,090		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			532.40000	0.53240	676,090		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			522.40000	0.52240	666,090		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	1,032
I2038	On	05/05/2016	Bond Future			128.59057	128.59057	128.59631	128.59631			0.00	0	17,007
I2038	On	04/08/2016	Bond Future			129.63798	129.63798	129.62715	129.62715			0.00	0	0
Total I2038 Future												0.00	0	17,007
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			2,393.69000	2.39369	2,399,430		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			2,403.69000	2.40369	2,409,430		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			2,413.69000	2.41369	2,419,430		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			317.15000	0.31715	327,980		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			307.15000	0.30715	317,980		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			327.15000	0.32715	337,980		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	17,007
I2046	On	05/05/2016	Bond Future			127.29308	127.29308	127.29853	127.29853			0.00	0	12,766
I2046	On	04/08/2016	Bond Future			129.72442	129.72442	129.71346	129.71346			0.00	0	0
Total I2046 Future												0.00	0	12,766
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			2,691.47000	2.69147	2,696,920		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			2,701.47000	2.70147	2,706,920		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			2,711.47000	2.71147	2,716,920		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			713.46000	0.71346	724,420		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			703.46000	0.70346	714,420		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.02	Call			693.46000	0.69346	704,420		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	12,766
I2050	On	05/05/2016	Bond Future			137.16435	137.16435	137.17018	137.17018			0.00	0	14,916
I2050	On	04/08/2016	Bond Future			138.21538	138.21538	138.20366	138.20366			0.00	0	0
Total I2050 Future												0.00	0	14,916
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			819.82000	0.81982	825,650		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			829.82000	0.82982	835,650		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			839.82000	0.83982	845,650		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			916.34000	0.91634	904,620		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			926.34000	0.92634	914,620		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			936.34000	0.93634	924,620		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	14,916
R186	On	05/05/2016	Bond Future			9.30605	111.96831	9.19484	112.75224		11.79	85,095,915.60	760	55,969
R186	On	04/08/2016	Bond Future			9.37116	108.79372	9.25753	109.57815		11.72	0.00	0	0
Total R186 Future												85,095,915.60	760	55,969
R186	On	05/05/2016	Bond Future	7.56	Call			10.11000	0.01011	5,390	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			12,484.05000	12.48405	13,263,260	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			6,520.71000	6.52071	7,228,320	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			949.28000	0.94928	710,290	11.66	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			3,430.16000	3.43016	3,975,100	11.66	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			5,208.70000	5.20870	4,551,830	12.17	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			433.15000	0.43315	560,210	12.17	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			234.98000	0.23498	156,530	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			6,451.85000	6.45185	7,157,330	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			744.82000	0.74482	545,750	11.63	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			3,959.55000	3.95955	4,544,410	11.63	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			5,602.89000	5.60289	4,928,680	12.21	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			362.56000	0.36256	472,280	12.21	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,140.74000	2.14074	1,722,430	11.79	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			219.99000	0.21999	145,780	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			6,589.82000	6.58982	7,299,540	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	8.34	Call			227.39000	0.22739	151,070	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			1,750.94000	1.75094	2,116,560	11.79	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,042.23000	5.04223	4,393,350	12.15	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			466.75000	0.46675	601,800	12.15	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.49	Put			6,667.48000	6.66748	7,254,970	11.48	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,177.65000	1.17765	978,360	11.48	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			6,611.64000	6.61164	7,196,780	11.48	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,195.98000	1.19598	994,350	11.48	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			6,555.85000	6.55585	7,138,650	11.48	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			6,308.74000	6.30874	5,727,370	12.17	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			1,320.89000	1.32089	1,523,950	12.17	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.49	Call			1,159.31000	1.15931	962,370	11.48	0.00	0	0
Total R186 Option												0.00	0	24,290
Total For R186												85,095,915.60	760	80,259
R197	On	05/05/2016	Bond Future			294.42810	294.42810	294.44272	294.44272			0.00	0	2,206
R197	On	04/08/2016	Bond Future			293.55562	293.55562	293.53248	293.53248			0.00	0	0
Total R197 Future												0.00	0	2,206
R197	On	05/05/2016	Bond Future	299.99	Put			5,547.28000	5.54728	5,561,900		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			5,557.28000	5.55728	5,571,900		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			5,567.28000	5.56728	5,581,900		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			427.52000	0.42752	404,380		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			437.52000	0.43752	414,380		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			447.52000	0.44752	424,380		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,206
R202	On	05/05/2016	Bond Future			240.75114	240.75114	240.76219	240.76219		9.10	0.00	0	43,260
R202	On	04/08/2016	Bond Future			241.89930	241.89930	241.87919	241.87919		8.51	0.00	0	0
Total R202 Future												0.00	0	43,260
R202	On	05/05/2016	Bond Future	247.01	Call			1,148.61000	1.14861	1,119,480	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,396.42000	7.39642	7,378,340	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			1,153.14000	1.15314	1,123,960	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			7,380.95000	7.38095	7,362,820	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			1,150.87000	1.15087	1,121,710	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			7,388.68000	7.38868	7,370,570	9.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.24	Call			4,686.26000	4.68626	4,676,720	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			6,047.07000	6.04707	6,017,420	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			4,681.77000	4.68177	4,672,230	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			6,052.58000	6.05258	6,022,930	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			4,677.29000	4.67729	4,667,750	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			6,058.10000	6.05810	6,028,450	8.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,260
R2023	On	05/05/2016	Bond Future			9.15357	94.49295	9.04716	95.00163		9.25	0.00	0	8,731
R2023	On	04/08/2016	Bond Future			9.22469	96.29005	9.11558	96.79598		8.64	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.29425	94.20769	9.18276	94.70896		8.71	0.00	0	0
Total R2023 Future												0.00	0	8,731
R2023	On	05/05/2016	Bond Future	8.24	Call			162.27000	0.16227	109,180	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			4,136.11000	4.13611	4,591,700	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			167.56000	0.16756	113,020	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			4,090.90000	4.09090	4,545,040	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			173.19000	0.17319	117,120	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			4,046.06000	4.04606	4,498,670	8.97	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			597.84000	0.59784	491,800	8.37	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			4,784.63000	4.78463	5,184,520	8.37	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			607.71000	0.60771	500,290	8.37	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			4,745.38000	4.74538	5,143,890	8.37	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			618.24000	0.61824	509,390	8.37	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			4,706.82000	4.70682	5,103,900	8.37	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,569.61000	1.56961	1,740,950	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,028.04000	4.02804	3,700,530	8.89	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,599.47000	1.59947	1,773,230	8.89	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,056.69000	4.05669	3,727,970	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,584.48000	1.58448	1,757,030	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,085.43000	4.08543	3,755,500	8.90	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	8,731
R203	On	05/05/2016	Bond Future			8.22764	101.26586	8.10956	101.41408		2.01	0.00	0	54,050
R203	On	04/08/2016	Bond Future			8.35968	103.19178	8.22592	103.32960		1.61	0.00	0	0
R203	On	03/11/2016	Bond Future			8.51269	101.00142	8.35763	101.12638		1.34	0.00	0	0
Total R203 Future												0.00	0	54,050
R203	On	05/05/2016	Bond Future	7.24	Call			19.40000	0.01940	11,170	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,120.41000	1.12041	1,260,400	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			20.21000	0.02021	11,670	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,108.46000	1.10846	1,248,140	1.92	0.00	0	0

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	05/05/2016	Bond Future	7.26	Call			21.09000	0.02109	12,230	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,096.59000	1.09659	1,235,950	1.92	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			80.57000	0.08057	60,450	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,084.16000	1.08416	1,201,860	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			77.24000	0.07724	57,800	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,101.77000	1.10177	1,220,150	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			78.81000	0.07881	59,050	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,092.87000	1.09287	1,210,930	1.54	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			658.90000	0.65890	580,680	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			271.00000	0.27100	317,740	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			664.32000	0.66432	585,760	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			268.40000	0.26840	314,800	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			669.75000	0.66975	590,850	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			265.81000	0.26581	311,870	1.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	54,050
R2030	On	05/05/2016	Bond Future			9.68660	89.51590	9.57061	90.31242			0.00	0	17,364
R2030	On	04/08/2016	Bond Future			9.75465	87.21010	9.63635	88.01002			0.00	0	0
Total R2030 Future												0.00	0	17,364
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			4,145.13000	4.14513	4,941,650		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			4,071.44000	4.07144	4,867,960		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			3,997.84000	3.99784	4,794,360		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			3,528.22000	3.52822	2,728,300		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	17,364
R2032	On	05/05/2016	Bond Future			9.82036	88.37941	9.70444	89.22225		16.23	11,400,943.89	129	9,231
R2032	On	04/08/2016	Bond Future			9.88677	90.06022	9.76865	90.90743		15.50	0.00	0	0
R2032	On	03/11/2016	Bond Future			9.94764	87.63081	9.82761	88.48061		15.64	0.00	0	0
Total R2032 Future												11,400,943.89	129	9,231
R2032	On	05/05/2016	Bond Future	8.99	Call			428.98000	0.42898	298,580	15.91	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			5,896.69000	5.89669	6,609,130	15.91	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			441.17000	0.44117	307,770	15.91	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			5,828.98000	5.82898	6,538,420	15.91	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			453.63000	0.45363	317,190	15.91	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			5,761.64000	5.76164	6,468,040	15.91	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,312.56000	1.31256	1,091,720	15.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	8.99	Put			7,211.49000	7.21149	7,837,860	15.10	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,331.40000	1.33140	1,108,140	15.10	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			7,150.96000	7.15096	7,774,910	15.10	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,351.18000	1.35118	1,125,430	15.10	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			7,091.48000	7.09148	7,712,940	15.10	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,118.08000	6.11808	5,580,100	15.85	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,977.46000	2.97746	3,289,280	15.85	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,159.75000	6.15975	5,619,780	15.86	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,951.60000	2.95160	3,261,430	15.86	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,201.79000	6.20179	5,659,850	15.87	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,926.18000	2.92618	3,234,040	15.87	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												11,400,943.89	129	9,231
R2035	On	05/05/2016	Bond Future			9.91896	92.88106	9.79289	93.88140			0.00	0	3,994
R2035	On	04/08/2016	Bond Future			9.98260	94.64751	9.85406	95.65459			0.00	0	0
Total R2035 Future												0.00	0	3,994
R2035	On	05/05/2016	Bond Future	10.35	Call			4,295.64000	4.29564	3,295,300		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			4,369.87000	4.36987	3,369,530		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			4,443.99000	4.44399	3,443,650		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			3,866.50000	3.86650	2,859,420		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			3,940.35000	3.94035	2,933,270		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			3,792.56000	3.79256	2,785,480		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	3,994
R2037	On	05/05/2016	Bond Future			9.95578	89.63924	9.82973	90.63374		17.55	0.00	0	39,888
R2037	On	04/08/2016	Bond Future			10.02264	87.08525	9.89407	88.08686		17.60	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.07934	88.75845	9.94867	89.76566		16.99	0.00	0	0
Total R2037 Future												0.00	0	39,888
R2037	On	05/05/2016	Bond Future	9.01	Put			7,276.46000	7.27646	8,152,780	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			327.23000	0.32723	214,840	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			7,435.89000	7.43589	8,318,000	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			337.07000	0.33707	221,850	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			7,355.85000	7.35585	8,235,130	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			347.43000	0.34743	229,250	17.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.26	Call			1,803.98000	1.80398	1,497,040	17.26	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			7,022.22000	7.02222	7,716,890	17.26	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,755.17000	1.75517	1,454,400	17.26	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			7,145.88000	7.14588	7,846,720	17.26	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,779.47000	1.77947	1,475,620	17.26	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			7,083.88000	7.08388	7,781,640	17.26	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,546.74000	6.54674	5,920,250	17.28	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			3,437.64000	3.43764	3,818,360	17.28	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,591.40000	6.59140	5,962,580	17.29	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			3,408.92000	3.40892	3,787,310	17.29	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,502.44000	6.50244	5,878,300	17.27	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			3,466.83000	3.46683	3,849,900	17.27	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	39,888
R204	On	05/05/2016	Bond Future			8.60602	101.67458	8.49201	101.93486		3.82	0.00	0	33,101
R204	On	04/08/2016	Bond Future			8.72027	99.56710	8.59905	99.81924		3.48	0.00	0	0
R204	On	03/11/2016	Bond Future			8.82637	101.47966	8.69778	101.72131		3.20	0.00	0	0
Total R204 Future												0.00	0	33,101
R204	On	05/05/2016	Bond Future	7.74	Call			71.49000	0.07149	45,570	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,810.08000	1.81008	2,044,440	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			74.06000	0.07406	47,360	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,789.28000	1.78928	2,022,860	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			76.77000	0.07677	49,250	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,768.63000	1.76863	2,001,390	3.71	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			223.11000	0.22311	175,960	3.35	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			2,033.61000	2.03361	2,238,600	3.35	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			227.19000	0.22719	179,360	3.35	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,016.38000	2.01638	2,220,690	3.35	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			231.51000	0.23151	182,960	3.35	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,999.39000	1.99939	2,202,980	3.35	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,602.06000	1.60206	1,447,800	3.28	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			644.01000	0.64401	731,400	3.28	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,614.52000	1.61452	1,459,640	3.28	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			637.88000	0.63788	724,650	3.28	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,627.02000	1.62702	1,471,520	3.29	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			631.80000	0.63180	717,950	3.29	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	33,101
R2040	On	05/05/2016	Bond Future			10.03108	93.17437	9.91011	94.18745		18.04	0.00	0	1,812
R2040	On	04/08/2016	Bond Future			10.09862	90.43713	9.97527	91.45718		18.12	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
Total R2040 Future									0.00	0	1,812
R2040 On 05/05/2016 Bond Future	9.51	Put			4,619.38000	4.61938	5,337,230	17.82	0.00	0	0
R2040 On 05/05/2016 Bond Future	9.49	Call			1,081.07000	1.08107	795,770	17.81	0.00	0	0
R2040 On 05/05/2016 Bond Future	9.49	Put			4,749.23000	4.74923	5,477,010	17.81	0.00	0	0
R2040 On 05/05/2016 Bond Future	9.50	Call			1,105.93000	1.10593	815,690	17.81	0.00	0	0
R2040 On 05/05/2016 Bond Future	9.50	Put			4,683.98000	4.68398	5,406,820	17.81	0.00	0	0
R2040 On 05/05/2016 Bond Future	9.51	Call			1,131.30000	1.13130	836,070	17.82	0.00	0	0
R2040 On 04/08/2016 Bond Future	9.49	Call			2,363.02000	2.36302	1,999,030	17.88	0.00	0	0
R2040 On 04/08/2016 Bond Future	9.49	Put			6,567.57000	6.56757	7,223,630	17.88	0.00	0	0
R2040 On 04/08/2016 Bond Future	9.50	Call			2,393.17000	2.39317	2,025,890	17.88	0.00	0	0
R2040 On 04/08/2016 Bond Future	9.50	Put			6,507.88000	6.50788	7,160,650	17.88	0.00	0	0
R2040 On 04/08/2016 Bond Future	9.51	Call			2,423.57000	2.42357	2,052,980	17.89	0.00	0	0
R2040 On 04/08/2016 Bond Future	9.51	Put			6,448.57000	6.44857	7,098,030	17.89	0.00	0	0
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	1,812
R2044 On 05/05/2016 Bond Future			10.02473	90.50589	9.89869	91.56989		18.68	0.00	0	20,223
R2044 On 04/08/2016 Bond Future			10.08968	87.84309	9.96110	88.91552		18.77	0.00	0	0
R2044 On 03/11/2016 Bond Future			10.14483	89.53080	10.01414	90.61009		18.12	0.00	0	0
Total R2044 Future									0.00	0	20,223
R2044 On 05/05/2016 Bond Future	8.99	Call			282.88000	0.28288	182,690	18.20	0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Put			8,656.50000	8.65650	9,620,310	18.20	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Call			291.87000	0.29187	188,970	18.20	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Put			8,566.12000	8.56612	9,527,220	18.20	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Call			301.39000	0.30139	195,660	18.21	0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Put			8,476.45000	8.47645	9,434,720	18.21	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Put			6,425.95000	6.42595	7,105,350	18.53	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Call			2,416.16000	2.41616	2,030,140	18.52	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Put			6,546.12000	6.54612	7,232,530	18.52	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Call			2,446.96000	2.44696	2,057,440	18.52	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Put			6,485.84000	6.48584	7,168,750	18.52	0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Call			2,478.00000	2.47800	2,084,970	18.53	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			3,646.61000	3.64661	4,051,740	18.27	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			6,908.96000	6.90896	6,239,820	18.25	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			3,708.90000	3.70890	4,119,050	18.25	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Call			6,956.05000	6.95605	6,284,390	18.26	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Put			3,677.78000	3.67778	4,085,410	18.26	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Call			7,002.97000	7.00297	6,328,810	18.27	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	20,223
R2048 On 05/05/2016 Bond Future			10.02164	89.55425	9.89052	90.68129		19.19	0.00	0	62,502

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future			10.08096	91.25738	9.94725	92.39403		18.37	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.13790	88.57117	10.00185	89.71587		18.62	0.00	0	0
Total R2048 Future												0.00	0	62,502
R2048	On	05/05/2016	Bond Future	8.99	Call			291.64000	0.29164	185,330	18.70	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			8,783.44000	8.78344	9,804,170	18.70	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			300.96000	0.30096	191,750	18.70	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			8,690.67000	8.69067	9,708,500	18.70	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			310.81000	0.31081	198,580	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			8,598.62000	8.59862	9,613,430	18.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,827.48000	1.82748	1,499,620	18.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			8,110.76000	8.11076	8,919,550	18.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,775.78000	1.77578	1,454,890	18.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			8,253.70000	8.25370	9,069,460	18.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,801.61000	1.80161	1,477,230	18.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			8,182.12000	8.18212	8,994,390	18.02	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,894.28000	6.89428	6,192,260	18.73	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,857.41000	3.85741	4,300,090	18.73	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,941.45000	6.94145	6,236,730	18.73	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,824.72000	3.82472	4,264,700	18.73	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,988.99000	6.98899	6,281,590	18.74	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,792.55000	3.79255	4,229,850	18.74	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	62,502
R207	On	05/05/2016	Bond Future			8.79945	97.50853	8.69192	97.83157		5.39	0.00	0	42,093
R207	On	04/08/2016	Bond Future			8.89933	95.71856	8.78713	96.03510		5.04	0.00	0	0
R207	On	02/02/2017	Bond Future			9.03099	95.94619	8.91278	96.23746			0.00	0	0
Total R207 Future												0.00	0	42,093
R207	On	05/05/2016	Bond Future	7.56	Call			24.71000	0.02471	14,660	5.20	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			3,507.81000	3.50781	3,820,800	5.20	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			73.29000	0.07329	47,270	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,680.56000	2.68056	2,977,580	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			76.03000	0.07603	49,180	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,652.19000	2.65219	2,948,380	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			78.84000	0.07884	51,160	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,623.91000	2.62391	2,919,270	5.22	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			375.92000	0.37592	306,110	4.86	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,604.20000	2.60420	2,850,930	4.86	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			363.01000	0.36301	295,070	4.86	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,649.47000	2.64947	2,898,070	4.86	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			369.25000	0.36925	300,390	4.86	0.00	0	0

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	04/08/2016	Bond Future	8.00	Put			2,626.62000	2.62662	2,874,300	4.86	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			779.16000	0.77916	487,890		0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			803.59000	0.80359	512,320		0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			0.00000	0.00000	0,000		0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			6.87000	0.00687	298,140		0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			754.72000	0.75472	463,450		0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	42,198
R208	On	05/05/2016	Bond Future			8.92964	92.23809	8.82277	92.63349		7.15	0.00	0	45,144
R208	On	04/08/2016	Bond Future			9.01264	93.99231	8.90225	94.38315		6.57	0.00	0	0
R208	On	03/11/2016	Bond Future			9.08822	92.39450	8.97468	92.77862		6.50	0.00	0	0
Total R208 Future												0.00	0	45,144
R208	On	05/05/2016	Bond Future	8.00	Put			3,221.67000	3.22167	3,580,470	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			110.93000	0.11093	73,230	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			3,186.84000	3.18684	3,544,540	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			103.57000	0.10357	68,010	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			3,256.73000	3.25673	3,616,570	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			107.14000	0.10714	70,540	6.91	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			394.50000	0.39450	320,320	6.34	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,703.06000	3.70306	4,019,720	6.34	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			401.40000	0.40140	326,180	6.34	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,672.92000	3.67292	3,988,540	6.34	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			408.71000	0.40871	332,430	6.34	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,643.20000	3.64320	3,957,760	6.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,084.54000	1.08454	1,212,860	6.59	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,099.17000	3.09917	2,842,410	6.59	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,073.60000	1.07360	1,200,960	6.59	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,121.57000	3.12157	2,863,870	6.59	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,063.00000	1.06300	1,189,420	6.59	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,077.09000	3.07709	2,821,290	6.59	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	45,144
R209	On	05/05/2016	Bond Future			9.85635	69.47918	9.73037	70.30678		18.64	6,253,126.20	90	29,713
R209	On	04/08/2016	Bond Future			9.91499	70.80057	9.78672	71.63471		17.87	0.00	0	0
R209	On	03/11/2016	Bond Future			9.96847	69.00947	9.83817	69.84887		18.09	0.00	0	0
Total R209 Future												6,253,126.20	90	29,713
R209	On	05/05/2016	Bond Future	8.25	Call			25.75000	0.02575	14,030	18.14	0.00	0	6,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.25	Put			11,004.12000	11.00412	11,820,000	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			359.17000	0.35917	240,830	18.27	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			5,546.29000	5.54629	6,255,550	18.27	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			369.67000	0.36967	248,490	18.27	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			5,482.86000	5.48286	6,189,280	18.27	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			380.40000	0.38040	256,350	18.28	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			5,419.77000	5.41977	6,123,320	18.28	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,696.97000	1.69697	1,415,310	17.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			5,290.64000	5.29064	5,843,120	17.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,571.98000	2.57198	2,195,670	17.68	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			3,814.37000	3.81437	4,272,200	17.68	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			6,275.82000	6.27582	5,648,230	18.37	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			1,239.11000	1.23911	1,445,660	18.37	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,652.24000	1.65224	1,375,970	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			5,387.91000	5.38791	5,945,780	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,674.51000	1.67451	1,395,550	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			5,339.13000	5.33913	5,894,310	17.51	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,377.02000	5.37702	4,854,530	18.30	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,838.00000	2.83800	3,154,910	18.30	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,414.07000	5.41407	4,889,600	18.31	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,813.70000	2.81370	3,128,630	18.31	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			5,451.01000	5.45101	4,924,560	18.32	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,789.39000	2.78939	3,102,340	18.32	0.00	0	0
Total R209 Option												0.00	0	24,920
Total For R209												6,253,126.20	90	54,633
R210	On	05/05/2016	Bond Future			181.35235	181.35235	181.36128	181.36128			0.00	0	1,554
R210	On	04/08/2016	Bond Future			184.81641	184.81641	184.80182	184.80182			0.00	0	0
Total R210 Future												0.00	0	1,554
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			3,628.72000	3.62872	3,637,650		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			3,638.72000	3.63872	3,647,650		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			3,648.72000	3.64872	3,657,650		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			3,301.82000	3.30182	3,316,410		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			3,291.82000	3.29182	3,306,410		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			3,281.82000	3.28182	3,296,410		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	1,554
R211 On 05/05/2016 Bond Future			137.35312	137.35312	137.36271	137.36271			0.00	0	62
R211 On 04/08/2016 Bond Future			138.23851	138.23851	138.23038	138.23038			0.00	0	0
Total R211 Future									0.00	0	62
R211 On 05/05/2016 Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 05/05/2016 Bond Future	138.99	Put			1,627.29000	1.62729	1,636,880		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			1,637.29000	1.63729	1,646,880		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			1,647.29000	1.64729	1,656,880		0.00	0	0
R211 On 04/08/2016 Bond Future	137.07	Call			1,160.38000	1.16038	1,168,510		0.00	0	0
R211 On 04/08/2016 Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 04/08/2016 Bond Future	137.08	Call			1,150.38000	1.15038	1,158,510		0.00	0	0
R211 On 04/08/2016 Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 04/08/2016 Bond Future	137.09	Call			1,140.38000	1.14038	1,148,510		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	62
R212 On 05/05/2016 Bond Future			143.12721	143.12721	143.13451	143.13451			0.00	0	3,833
R212 On 04/08/2016 Bond Future			143.95321	143.95321	143.94204	143.94204			0.00	0	0
Total R212 Future									0.00	0	3,833
R212 On 05/05/2016 Bond Future	145.00	Put			1,865.49000	1.86549	1,872,790		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			1,875.49000	1.87549	1,882,790		0.00	0	0
R212 On 05/05/2016 Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/05/2016 Bond Future	144.99	Put			1,855.49000	1.85549	1,862,790		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			1,522.04000	1.52204	1,533,210		0.00	0	0
R212 On 04/08/2016 Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/08/2016 Bond Future	142.43	Call			1,512.04000	1.51204	1,523,210		0.00	0	0
R212 On 04/08/2016 Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/08/2016 Bond Future	142.44	Call			1,502.04000	1.50204	1,513,210		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	3,833
R213 On 05/05/2016 Bond Future			9.71721	80.24203	9.60128	81.00837		16.07	0.00	0	47,281
R213 On 04/08/2016 Bond Future			9.77711	81.76812	9.65907	82.53847		15.36	0.00	0	0
R213 On 03/11/2016 Bond Future			9.83474	79.78738	9.71486	80.56023		15.50	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
Total R213 Future									0.00	0	47,281
R213 On 05/05/2016 Bond Future	8.74	Call			241.64000	0.24164	161,190	15.65	0.00	0	0
R213 On 05/05/2016 Bond Future	8.74	Put			6,279.64000	6.27964	6,965,530	15.65	0.00	0	0
R213 On 05/05/2016 Bond Future	8.75	Call			249.10000	0.24910	166,570	15.65	0.00	0	0
R213 On 05/05/2016 Bond Future	8.75	Put			6,213.35000	6.21335	6,897,160	15.65	0.00	0	0
R213 On 05/05/2016 Bond Future	8.76	Call			256.98000	0.25698	172,260	15.65	0.00	0	0
R213 On 05/05/2016 Bond Future	8.76	Put			6,147.57000	6.14757	6,829,190	15.65	0.00	0	0
R213 On 04/08/2016 Bond Future	9.01	Call			1,417.89000	1.41789	1,188,390	15.05	0.00	0	0
R213 On 04/08/2016 Bond Future	9.01	Put			5,850.55000	5.85055	6,391,400	15.05	0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Call			1,378.29000	1.37829	1,153,550	15.05	0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Put			5,953.01000	5.95301	6,498,620	15.05	0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Call			1,397.99000	1.39799	1,170,880	15.05	0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Put			5,901.64000	5.90164	6,444,880	15.05	0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Call			5,611.61000	5.61161	5,119,850	15.83	0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			2,671.75000	2.67175	2,952,840	15.83	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			5,649.75000	5.64975	5,156,190	15.83	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			2,648.40000	2.64840	2,927,690	15.83	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			5,688.23000	5.68823	5,192,870	15.84	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			2,625.47000	2.62547	2,902,960	15.84	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	47,281
R214 On 05/05/2016 Bond Future			9.95030	69.68899	9.82430	70.54368		19.35	0.00	0	32,449
R214 On 04/08/2016 Bond Future			10.00687	71.01440	9.87858	71.87610		18.54	0.00	0	0
R214 On 03/11/2016 Bond Future			10.06110	69.08079	9.93075	69.94839		18.80	0.00	0	0
Total R214 Future									0.00	0	32,449
R214 On 05/05/2016 Bond Future	8.99	Call			280.71000	0.28071	183,970	18.85	0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Put			6,414.26000	6.41426	7,172,210	18.85	0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Call			289.25000	0.28925	190,040	18.85	0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Put			6,344.08000	6.34408	7,099,560	18.85	0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Call			298.27000	0.29827	196,480	18.86	0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Put			6,274.52000	6.27452	7,027,420	18.86	0.00	0	0
R214 On 05/05/2016 Bond Future	9.30	Call			667.14000	0.66714	471,750	19.00	0.00	0	0
R214 On 05/05/2016 Bond Future	9.30	Put			4,421.15000	4.42115	5,080,450	19.00	0.00	0	0
R214 On 04/08/2016 Bond Future	9.30	Call			1,661.25000	1.66125	1,382,850	18.20	0.00	0	1,300
R214 On 04/08/2016 Bond Future	9.30	Put			5,781.30000	5.78130	6,364,600	18.20	0.00	0	0
R214 On 04/08/2016 Bond Future	10.30	Call			4,839.22000	4.83922	4,281,350	18.80	0.00	0	5,800
R214 On 04/08/2016 Bond Future	10.30	Put			2,074.69000	2.07469	2,378,520	18.80	0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Call			1,551.17000	1.55117	1,286,430	18.18	0.00	0	0
R214 On 04/08/2016 Bond Future	8.55	Put			10,596.70000	10.59670	11,349,110	18.06	0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			1,529.69000	1.52969	1,267,670	18.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.24	Put			6,100.06000	6.10006	6,699,740	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			6,046.17000	6.04617	6,643,130	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,223.18000	9.22318	8,476,400	19.42	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			597.82000	0.59782	712,740	19.42	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,572.83000	1.57283	1,305,380	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			5,992.59000	5.99259	6,586,840	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			506.93000	0.50693	397,640	18.06	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			5,586.03000	5.58603	5,046,330	19.10	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,985.25000	2.98525	3,313,150	19.10	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,623.85000	5.62385	5,082,140	19.11	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,960.04000	2.96004	3,285,930	19.11	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,661.75000	5.66175	5,118,030	19.12	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,935.02000	2.93502	3,258,900	19.12	0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214												0.00	0	46,649
Total for Bond												102,749,985.69	979	684,328
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

Contract 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 R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
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

Contract 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 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			489.76300	489.76300	493.44900	493.44900				0.00	0	478
GOVI On 04/08/2016 GOVI			498.97900	498.97900	502.66900	502.66900				0.00	0	26
GOVI On 03/11/2016 GOVI			508.66400	508.66400	512.34800	512.34800				0.00	0	0
Total GOVI Future										0.00	0	504
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			245,610.00000	24.56100	282,470,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			245,410.00000	24.54100	282,270,000			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			245,510.00000	24.55100	282,370,000			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			183,210.00000	18.32100	220,110,000			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			183,310.00000	18.33100	220,210,000			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			183,410.00000	18.34100	220,310,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			362,380.00000	36.23800	325,540,000			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			362,280.00000	36.22800	325,440,000			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			362,180.00000	36.21800	325,340,000			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										0.00	0	504

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									0.00	0	504
AL37 On 05/05/2016 Index Future			470.62700	470.62700	472.63500	472.63500			0.00	0	4
AL37 On 04/08/2016 Index Future			479.48200	479.48200	481.46600	481.46600			0.00	0	0
Total AL37 Future									0.00	0	4
Total For AL37									0.00	0	4
AL7T On 05/05/2016 Index Future			540.75900	540.75900	544.54700	544.54700			0.00	0	0
AL7T On 04/08/2016 Index Future			550.93400	550.93400	554.72200	554.72200			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			490.60200	490.60200	494.51100	494.51100			0.00	0	510
ALBI On 04/08/2016 Index Future			499.83400	499.83400	503.75200	503.75200			0.00	0	133
ALBI On 03/11/2016 Index Future			509.53500	509.53500	513.45100	513.45100			0.00	0	0
Total ALBI Future									0.00	0	643
Total For ALBI									0.00	0	643
IGOV On 05/05/2016 Index Future			237.25500	237.25500	237.26200	237.26200			0.00	0	977
IGOV On 04/08/2016 Index Future			241.73900	241.73900	241.71500	241.71500			0.00	0	81
IGOV On 03/11/2016 Index Future			246.45000	246.45000	246.38800	246.38800			0.00	0	0
Total IGOV Future									0.00	0	1,058
Total For IGOV									0.00	0	1,058
ILBI On 05/05/2016 Index Future			643.23200	643.23200	643.35400	643.35400			0.00	0	0
ILBI On 04/08/2016 Index Future			655.12500	655.12500	655.28300	655.28300			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	1,862
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			7.27000	92.73000	7.27000	92.73000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR f On 17/08/2016 Jibar Future			7.55000	92.45000	7.55000	92.45000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.59000	92.41000	7.59000	92.41000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.85000	92.15000	7.85000	92.15000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.97000	92.03000	7.97000	92.03000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.13000	91.87000	8.13000	91.87000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.20000	91.80000	8.20000	91.80000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.30000	91.70000	8.30000	91.70000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			8.40000	91.60000	8.40000	91.60000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR 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 Jibar										0.00	0	0
10Y ST On 17/12/2025 Interest Rate Swap			102.86741	102.86741	102.81591	102.81591				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			100.11530	100.11530	100.05025	100.05025				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			98.99072	98.99072	98.91899	98.91899				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			100.14919	100.14919	100.13976	100.13976				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.19696	100.19696	100.18472	100.18472				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.95102	99.95102	99.93078	99.93078				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			100.61402	100.61402	100.58122	100.58122				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.08079	100.08079	100.06408	100.06408				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			99.93996	99.93996	99.93007	99.93007				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			100.87277	100.87277	100.86230	100.86230				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.39263	100.39263	100.38302	100.38302				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			99.87317	99.87317	99.86335	99.86335				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 :										102,749,985.69	979	686,694
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	99.88355				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.00273				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			12.81000	91.46769	12.81000	91.43684				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	101.50244				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			10.58000	99.97383	10.58000	99.94567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.13500	10.00000	106.10800				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	100.69179				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	99.70653				0.00	100,000,000	400,000,000
Total AB011 SPOT										0.00	100,000,000	400,000,000
Total For AB011										0.00	100,000,000	400,000,000
AB013 On 21/11/2018 Spot Bond			10.49000	97.82123	10.49000	97.79375				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	10.25805	100.00000	10.23265				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	103.69340	10.84000	103.66333				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	9.69434	100.00000	9.67471				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	100.57405	11.37000	100.54383				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.31170	100.00000	10.28672				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	88.78138	11.81000	88.75331				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	10.42145	100.00000	10.39621				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	101.48803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.65000	104.63785	9.65000	104.61077				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				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			2.84000	119.91006	2.84000	272.56347				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.61139				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	100.02858				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.03174				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	99.85449				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.37667				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.18049				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	101.20303				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	101.34066				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	100.95329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	100.15877				0.00	0	500,000,000
Total ABFN16 SPOT										0.00	0	500,000,000
Total For ABFN16										0.00	0	500,000,000
ABK1 On 07/11/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK6 On 05/06/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.17000	180.62941	2.17000	180.60380				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	182.49485	2.17000	182.46897				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	195.10459	1.82000	195.07876				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.04625	85.19820	9.04625	85.18102				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			9.04625	85.19820	9.04625	85.18102				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.02272				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	101.71000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.50686				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	100.38000				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	99.72000				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	99.45000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	99.19000				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	99.87234				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	101.49304				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	97.39000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	97.12000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.83000	93.82919	2.83000	113.11965				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			2.55000	100.46540	2.55000	166.39950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.52000	114.23229	2.52000	219.86988				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	95.61000				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	86.67675	10.62000	86.65251				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	108.14000				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	39.50000				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	102.30552				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	103.37000				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	114.36500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.41111	9.63000	108.38326				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	107.18000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.25128	10.56500	102.22252				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			9.95500	87.44975	9.95500	87.42653				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	118.62000				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	146.33000				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	101.65354	10.66000	101.62470				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	97.44000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.29024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.23610				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			9.25000	101.30087	9.25000	101.27598				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			10.43000	100.44669	10.43000	100.41878				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			10.22000	100.13320	10.22000	100.10578				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			10.66000	99.09990	10.66000	99.07162				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			10.16000	100.28531	10.16000	100.25801				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	99.52710	10.63000	99.49879				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	97.95790	11.41000	97.92805				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	98.96241	11.41000	98.93224				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			10.12000	96.10492	10.12000	96.07899				0.00	0	6,880,000,000
Total ABS6 SPOT										0.00	0	6,880,000,000
Total For ABS6										0.00	0	6,880,000,000
ABS7 On 11/09/2026 Spot Bond			11.26000	85.39872	11.26000	85.37332				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
ABS12 On 07/12/2023 Spot Bond			2.98000	213.26217	2.98000	270.15890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.57000	132.49140	1.57000	135.42940				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.22000	135.30009	2.22000	137.99804				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01694	100.00000	0.01689				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	21.17597	100.00000	21.12467				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	98.91599	100.00000	99.18478				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	77.96548				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	80.57395	100.00000	80.39648				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	101.28055				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	101.28055				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.28707				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	101.28707				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.27402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 20/12/2018 Spot Bond				100.00000	0.00000	100.02420				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02460				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.02482				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.02430				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.02338				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			10.43000	98.78997	10.43000	98.76233				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	96.34925				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	251.22504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	251.35980				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.02380				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ 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	100.51493				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ 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
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	101.27622				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	101.47471				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				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	100.34525				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.52363				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.02390				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	100.53112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.02366				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02268				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.10850	10.23000	100.08136				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	107.06796				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			10.56500	100.45819	10.56500	100.42994				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.02349				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	123.02106	1.75000	123.00501				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.02330				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.02398				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.02261				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	100.08257				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	100.87575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.79538				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	100.45212				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02366				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.02294				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02390				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02424				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02619				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.02338				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02597				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02619				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	102.56916				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.02488				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.02488				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	180.73357				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	182.01960				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	100.00000				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	100.02274				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	100.66250				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.02324				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	97.60158				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	90.38061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.02295				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.02292				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.02358				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.03104				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.34229				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.32078				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	100.02345				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.02305				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	100.32740				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.29654				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	100.60738				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.49160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	24.11095	100.00000	24.05125				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.44726				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	107.14516	100.00000	106.85791				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	55.84151	100.00000	55.70323				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	14.88372	100.00000	14.84726				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	2.75331	100.00000	2.74657				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	101.41692				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	101.97845				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	102.14944				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.38876				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			7.88500	102.73019	7.88500	102.70812				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	101.75965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	102.03141				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	38.09318	100.00000	37.99495				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	10.40361	100.00000	10.37678				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.03500	96.54040	10.03500	96.51471				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.66000	109.62641	10.66000	109.59531				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.36000	96.89545	10.36000	96.86856				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	16.16067	100.00000	16.12490				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			10.97000	96.25812	10.97000	96.22988				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.80000	172.47075	2.80000	172.44335				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	100.34744				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	99.86435				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	99.85476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.05895				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	32.42119	100.00000	32.34179				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	31.68165	100.00000	31.60320				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	9.34545	100.00000	9.32231				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	9.34545	100.00000	9.32231				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.32501	100.00000	4.31318				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN002 On 03/01/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond			100.00000		0.00000	102.26895				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond			100.00000		0.00000	100.02066				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN009 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	100.02267				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	100.06131				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	96.79000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	113.94846				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	133.22741	2.77000	238.91062				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	98.25764				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	88.52264				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	101.01397				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.78500	167.52689	2.78500	212.22294				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02082				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051 On 24/09/2016 Spot Bond				100.00000	0.00000	99.97829				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.00000	0.00000	101.51638				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.00000	0.00000	101.46034				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	101.46147				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	101.30297				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	101.26204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	98.85548				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	100.51497				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	100.16057				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	101.03946				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				100.00000	0.00000	99.87342				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				100.00000	0.00000	84.35710				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				100.00000	0.00000	99.75556				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN074 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
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02766				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	100.30624				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 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
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02555				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	100.54466				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	99.86651				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	101.68443				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	101.45278				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	101.03914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74767				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	58.74586				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	100.52189				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.02437				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	100.39427				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	101.27737				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	101.48630				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	101.24012				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03101				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.02390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	100.69182				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.69879				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.68051				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	100.49115				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.48712				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03075				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	68.56194				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			2.95000	132.35921	2.95000	132.70053				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 12/09/2016 Spot Bond				100.00000	0.00000	100.49852				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	60.44540	100.00000	60.31162				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	27.51361	100.00000	27.44696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	27.59340	100.00000	27.52656				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	27.23431	100.00000	27.16833				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	57.06180	100.00000	56.92357				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	82.35678	100.00000	82.17618				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	27.43214	100.00000	27.36568				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	65.94340	100.00000	65.78190				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	98.64499	100.00000	98.37838				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.27375	100.00000	2.26824				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	17.62614	100.00000	17.58297				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.20113				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.98188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.96000	99.44196	9.96000	99.41555				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	101.80178				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	100.37307				0.00	0	1,000,000,000
Total BAW17 SPOT										0.00	0	1,000,000,000
Total For BAW17										0.00	0	1,000,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.75775				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			10.78000	98.43542	10.78000	98.40717				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.88000	93.14698	10.88000	93.11987				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	99.97740	9.30000	99.95243				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.39425				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	24.83769	100.00000	24.77686				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.25332				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			9.80000	99.95554	9.80000	99.92942				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.16705	99.78630	11.16705	102.88027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2016 Spot Bond				100.00000	0.00000	99.75342				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			12.47632	98.82692	12.47632	98.64778				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/03/2016 Spot Bond				100.00000	0.00000	99.74826				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.41705	99.78153	11.41705	102.49037				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.41705	99.78152	11.41705	102.61363				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/06/2016 Spot Bond			11.06000	99.78776	11.06000	99.87506				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.78719	98.45907	10.78719	99.61914				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			100.00000	0.00000	100.11103					0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond			100.00000	0.00000	99.76803					0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond			100.00000	0.00000	99.76803					0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.49999	97.92420	12.49999	98.31582				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.57500	98.39021	12.57500	98.03959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	99.75530				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.50000	82.94462	12.50000	96.66983				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 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
BAYA27 On 31/12/2018 Spot Bond				100.00000	0.00000	99.76268				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			12.43500	80.78044	12.43500	98.66456				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	99.75857				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.75312				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.75312				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	96.35861				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	99.76119				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	99.76369				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	97.34452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.76369			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	99.76076			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.77157			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	99.76380			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.00000	0.00000	99.79130			0.00	0	0
Total BAYA48 SPOT									0.00	0	0
Total For BAYA48									0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.16705	99.72904	14.16705	103.56026			0.00	0	0
Total BAYB02 SPOT									0.00	0	0
Total For BAYB02									0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.78172	99.50436	15.78172	99.36195			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.69531	99.29851	14.69531	99.40762			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	99.69458			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	99.69441			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	99.68229			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	99.67140			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.72042				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	58.53605	100.00000	58.42499				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	18.37193	100.00000	18.32694				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	16.72052	100.00000	16.67957				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	10.32131	100.00000	10.29603				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	10.34496	100.00000	10.31934				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	12.47895	100.00000	12.44839				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	10.81280	100.00000	10.78632				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	75.07206	100.00000	74.92399				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC104L On 24/05/2016 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total BC104U SPOT										0.00	0	0
Total For BC104U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	72.13425	100.00000	71.99763				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC106L On 03/06/2016 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BC106U SPOT									0.00	0	0
Total For BC106U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.28416			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.58324			0.00	0	200,000,000
Total BCJ06 SPOT									0.00	0	200,000,000
Total For BCJ06									0.00	0	200,000,000
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	101.38630			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	100.79123			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	13.51363	100.00000	13.48053			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	13.51363	100.00000	13.48053			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			2.14000	102.75834	2.14000	187.70572			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	93.09292	9.18000	151.56762			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	87.15469	9.18000	152.09807			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	93.27889	9.56500	93.25507			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
BEER0 On 28/03/2018 Spot Bond			9.21500	96.16520	9.21500	96.14140		4,607,500,000,000.00		500,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BEER02 SPOT									4,607,500,000,000.00	500,000,000	2,500,000,000
Total For BEER02									4,607,500,000,000.00	500,000,000	2,500,000,000
BG1A7I On 21/11/2032 Spot Bond			100.00000	9.24737	100.00000	9.22446			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	8.00241	100.00000	7.98259			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	8.00241	100.00000	7.98259			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	8.48957	100.00000	8.46854			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	0.00003	100.00000	0.00003			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	11.35838	100.00000	11.33025			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	15.68867	100.00000	15.64982			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	101.36016			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	101.68825			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	101.46986			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	101.55421			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.78987				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	92.85714	100.00000	92.62087				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.19276				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	101.74344				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.22045				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	101.30349				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	101.41412				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	58.44899	100.00000	58.30584				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	58.44899	100.00000	58.30584				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	100.18925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.19247				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.30000	99.75436	9.30000	99.72972				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.20213				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	100.21915				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	52.32995	100.00000	52.20318				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	52.32995	100.00000	52.20318				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	101.82703				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			12.18000	99.84257	12.18000	99.81015				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	101.32656				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			12.07000	91.75646	12.07000	95.16607				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			12.18000	96.10043	12.18000	97.83455				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	100.54237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.66000	95.58965	12.66000	96.95375				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.57656				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.18000	95.52353	12.18000	97.16917				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	102.83890				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	100.69123				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.58538				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	99.56966				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	99.26600	9.86500	99.23989				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC51 On 14/04/2016 Spot Bond				100.00000	0.00000	99.58194				0.00	0	0
Total BIDC51 SPOT										0.00	0	0
Total For BIDC51										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.49654				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	100.17456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.00476				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.00000	0.00000	101.22481				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	98.93720				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08 On 01/04/2016 Spot Bond				100.00000	0.00000	99.82821				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC08 On 06/04/2016 Spot Bond				100.00000	0.00000	99.73170				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	101.13448				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC09 On 03/05/2016 Spot Bond				100.00000	0.00000	99.18041				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC09 On 03/08/2016 Spot Bond				100.00000	0.00000	101.03896				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC09 On 05/05/2016 Spot Bond				100.00000	0.00000	99.14009				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC09 On 23/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC099 SPOT										0.00	0	0
Total For BTC099										0.00	0	0
BTC10 On 10/05/2016 Spot Bond				100.00000	0.00000	99.04030				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC10 On 29/03/2016 Spot Bond				100.00000	0.00000	99.88188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC101 SPOT										0.00	0	0
Total For BTC101										0.00	0	0
BTC101 On 13/05/2016 Spot Bond				100.00000	0.00000	98.98056				0.00	0	0
Total BTC102 SPOT										0.00	0	0
Total For BTC102										0.00	0	0
BTC102 On 15/08/2016 Spot Bond				100.00000	0.00000	100.82287				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC103 On 21/05/2016 Spot Bond				100.00000	0.00000	98.78064				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0
BTC104 On 22/08/2016 Spot Bond				100.00000	0.00000	100.61907				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC105 On 26/05/2016 Spot Bond				100.00000	0.00000	98.71939				0.00	0	2,000,000,000
Total BTC106 SPOT										0.00	0	2,000,000,000
Total For BTC106										0.00	0	2,000,000,000
BTC106 On 05/04/2016 Spot Bond				100.00000	0.00000	99.74374				0.00	0	0
Total BTC107 SPOT										0.00	0	0
Total For BTC107										0.00	0	0
BTC107 On 03/06/2016 Spot Bond				100.00000	0.00000	98.55750				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC108 On 07/06/2016 Spot Bond				100.00000	0.00000	98.47167				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	64.59172	100.00000	64.43353				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	99.86200				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	99.85710				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.13843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	100.79713				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	24.76069	100.00000	24.70005				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			10.50000	107.57421	10.50000	107.54397				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	104.03014			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			8.85000	104.17388	8.85000	104.14888				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			16.13500	91.09341	16.13500	91.05500				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	99.25480			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			13.93500	96.14270	13.93500	96.10713				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			10.00000	102.67429	10.00000	102.64677				0.00	0	2,000,000,000
Total CBL16 SPOT										0.00	0	2,000,000,000
Total For CBL16										0.00	0	2,000,000,000
CBL17 On 23/08/2019 Spot Bond					100.00000	0.00000	98.17277			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			13.93500	93.27395	13.93500	93.23944				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	94.82040			0.00	0	110,000,000

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 CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.03037				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.58000	93.35715	11.58000	93.32828				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.88140				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	101.31854				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	110.38523	11.08500	110.35269				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	105.74453	11.14000	105.71322				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.16000	100.26595	11.16000	100.23636				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	100.50142				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			12.70000	99.86102	12.70000	99.82633				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.59097				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	104.16401				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.08540	10.00000	107.05750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.03406				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.02676				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	101.62262				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	15.15556	100.00000	15.11803				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	22.57089	100.00000	22.51621				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	23.96367	100.00000	26.18027				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	102.15790				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.02894				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.32639				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.44481				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.12875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	102.20780				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.29868				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	100.62986				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	100.67608				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.00000				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	102.27441	10.11000	102.24670				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	101.73104				0.00	0	0

Contract 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	127.31259	2.76000	127.29252				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	103.75330				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	124.80536	3.14000	127.14538				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	100.49081	8.25000	100.46890				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.92000	133.95554	2.92000	127.85640				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	132.71645	2.40000	126.67547				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	100.03302				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			9.28500	103.27798	9.28500	103.25238				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	101.45174				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	101.45174				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			9.33500	103.29530	9.33500	103.26955				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			9.33500	103.29530	9.33500	103.26955				0.00	0	0

Contract 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			9.38500	102.01578	9.38500	101.99022				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	100.02447				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	100.02682				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	107.08500	10.00000	107.05700				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	107.08500	10.00000	107.05700				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	100.86429				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	100.68818				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	90.97459	13.50000	90.94194				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	100.73069	9.35000	100.70540				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	100.29383				0.00	0	0

Contract 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	100.11155				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	100.34187				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	100.34187				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	100.34187				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.06279				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			10.36500	98.14147	10.36500	98.11423				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	101.71923				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN264 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22775				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN265 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23254				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0
CLN266 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02289				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN267 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19758				0.00	0	0
Total CLN267 SPOT										0.00	0	0
Total For CLN267										0.00	0	0
CLN268 On 22/05/2017 Spot Bond				100.00000	0.00000	100.70516				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0

Contract 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	100.73845				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	100.32582				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	100.89874				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	101.22822				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	100.82830				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	99.96134				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	99.84452				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.08205				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				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	99.71165				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	99.84611				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	99.75414				0.00	0	0

Contract 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	100.02603				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	99.73741				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	100.02026				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	99.81887				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	177.28919				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	100.81840				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	178.50470				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	176.40442				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	177.72329				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	100.96112				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	92.77840	11.90000	92.74894				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	89.31298	12.42000	89.28375				0.00	0	0

Contract 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	99.81734				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	100.02717				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	100.94140				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	101.33031				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	101.34556				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	107.88074	8.80500	103.46756				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	101.22051				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	100.02521				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	100.02560				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	100.02712				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	100.02509				0.00	0	0

Contract 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	100.03446				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	87.80860				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	100.02729				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	99.81734				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	152.61347				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	101.28381				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	100.03093				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	99.81639				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	100.03426				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	100.02810				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	100.02202				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.02639				0.00	0	0

Contract 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	101.27197				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	99.82117				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	101.22077				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	100.54867				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	101.27598				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	103.27826				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.02235				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	97.34931	11.08000	97.32078				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.02318				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	103.61554				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.22000	98.97414	13.22000	98.93971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.29969				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	99.15725	13.25000	99.12231				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	106.67148	10.02000	106.64283				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	101.29969				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	101.37454				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	81.00008				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	100.02282				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	100.02327				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	100.02343				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	99.81027				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			10.58000	97.44419	10.58000	97.41690				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.02646				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	97.86270	10.98000	97.83428				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.11646	11.00000	100.08733				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.02575				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.34526				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.01000	95.20318	13.01000	95.17058				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.02914				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.02315				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.48449				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.02486				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	99.79924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02319				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.70740				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02437				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.47586				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.02547				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.03257				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.90984				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.90490				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02437				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02712				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	99.83764				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	99.82881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87885				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	100.02096				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	82.07854				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	99.82499				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	101.01717				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	101.76843				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02685				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02699				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	101.77721				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02660				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	100.03153				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.89123				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.04306	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	99.99943				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	100.02920				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	43.53958	7.01000	44.13848				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	100.02946				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	101.83232				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	100.03886				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	100.03591				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	100.03886				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	103.65314				0.00	0	0
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	100.03501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	100.02763				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.96601				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03463				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	100.25445				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03975				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	100.04154				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	100.04305				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.95330				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	99.83263				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.02672				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.02555				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	102.27198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.27905				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	101.50944				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	100.04735				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 18/04/2028 Spot Bond				100.00000	0.00000	172.14359				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 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
CLN61 On 18/04/2028 Spot Bond			9.56500	93.27889	9.56500	93.25507				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			9.18000	34.56490	9.18000	151.56762				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			9.18000	35.04144	9.18000	152.09807				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 10/10/2016 Spot Bond				100.00000	0.00000	101.75615				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.91562				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	100.02471				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02357				0.00	0	0
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	101.76606				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	100.02385				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	101.35476				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	100.02186				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	100.02288				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	100.02275				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	100.02282				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	100.02463				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	100.69435				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	101.71188				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			9.46500	101.35069	9.46500	101.30352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.80500	101.12036	9.80500	101.09392				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.63000	111.41747	10.63000	111.38594				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			10.79000	99.99067	10.79000	99.96212				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	99.28173	10.86000	99.25305				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	89.64013	11.23000	89.61337				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	88.94310	11.91000	88.91498				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	87.25490	11.91000	87.22733				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	100.55222				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	11.35328	100.00000	11.32578				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	100.62330				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	99.99982				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	100.52945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.40294	100.00000	11.37532				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	16.21524	100.00000	16.17595				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	83.09460	100.00000	82.84580				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	18.11984	100.00000	18.07546				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	16.90235	100.00000	16.86185				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			12.55500	92.57290	12.55500	92.54193				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	20.98367	100.00000	20.93284				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	13.88536	100.00000	13.85172				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	21.61782	100.00000	21.56545				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			8.82500	97.17934	8.82500	97.15628				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.69942				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	101.04004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31849				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	100.57763				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	100.44008				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	95.22444	100.00000	94.99498				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	100.32496				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	101.71109				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	101.10837				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	101.06883				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	42.79323	100.00000	42.70663				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.03089				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	102.10208				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL005 On 20/06/2019 Spot Bond				100.00000	0.00000	100.02724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL007 On 20/12/2019 Spot Bond				100.00000	0.00000	58.39285			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.32000	97.24624	10.32000	97.21950			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			8.18500	105.53572	8.18500	105.51249			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			10.17000	98.91347	10.17000	98.88652		1,512,279,000,000.00	148,700,000	92,300,000	
Total DV22 SPOT								1,512,279,000,000.00	148,700,000	92,300,000	
Total For DV22								1,512,279,000,000.00	148,700,000	92,300,000	
DV23 On 27/02/2023 Spot Bond			10.56000	97.99501	10.56000	97.96731		2,082,757,248,000.00	197,230,800	196,715,400	
Total DV23 SPOT								2,082,757,248,000.00	197,230,800	196,715,400	
Total For DV23								2,082,757,248,000.00	197,230,800	196,715,400	
DV24 On 18/02/2024 Spot Bond			10.49000	96.68536	10.49000	96.65821		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.87000	95.67428	10.87000	95.64647		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	100.26085		0.00	800,000,000	200,000,000	
Total DVC011 SPOT								0.00	800,000,000	200,000,000	
Total For DVC011								0.00	800,000,000	200,000,000	
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	99.86880		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	
DVC015 On 24/08/2016 Spot Bond				100.00000	0.00000	100.58073		0.00	0	0	
Total DVC015 SPOT								0.00	0	0	
Total For DVC015								0.00	0	0	
DVC016 On 18/03/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC016 SPOT								0.00	0	0	
Total For DVC016								0.00	0	0	
DVC017 On 16/09/2016 Spot Bond				100.00000	0.00000	100.14748		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVC017 On 24/08/2016 Spot Bond				100.00000	0.00000	100.57475			0.00	0	0
Total DVC018 SPOT									0.00	0	0
Total For DVC018									0.00	0	0
DVC018 On 01/12/2016 Spot Bond				100.00000	0.00000	100.57942			0.00	0	0
Total DVC019 SPOT									0.00	0	0
Total For DVC019									0.00	0	0
DVC019 On 24/02/2017 Spot Bond				100.00000	0.00000	100.61642			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	100.47441			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC021 On 16/09/2016 Spot Bond			100.00000	76.27119	100.00000	76.05634			0.00	0	56,800,000,000
Total DVC022 SPOT									0.00	0	56,800,000,000
Total For DVC022									0.00	0	56,800,000,000
DVC022 On 16/03/2017 Spot Bond			100.00000	51.96736	100.00000	51.83867			0.00	0	52,800,000,000
Total DVC023 SPOT									0.00	0	52,800,000,000
Total For DVC023									0.00	0	52,800,000,000
DVC023 On 16/03/2017 Spot Bond			100.00000	50.76541	100.00000	50.66910			0.00	0	19,200,000,000
Total DVC024 SPOT									0.00	0	19,200,000,000
Total For DVC024									0.00	0	19,200,000,000
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.75288			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	99.86431			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	99.48469			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			9.21500	116.99432	9.21500	116.96536		4,976,100,000,000.00		540,000,000	3,800,000,000
Total E170 SPOT								4,976,100,000,000.00		540,000,000	3,800,000,000
Total For E170								4,976,100,000,000.00		540,000,000	3,800,000,000
ECN20 On 14/03/2020 Spot Bond			10.24000	98.36915	10.24000	98.34246		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.38000	97.50551	10.38000	97.47871				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	96.77140	10.61000	96.74422				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	101.02035	3.02000	101.00375				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	101.77235				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.18158				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	101.40365				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	18.80353	100.00000	18.75748				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			2.47000	101.74574	2.47000	101.73045				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			2.28500	127.24969	2.28500	127.23119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.27000	114.81714	2.27000	114.80050				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.27000	114.28343	2.27000	114.26686				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	105.71065	2.37000	105.69507				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			2.45000	102.20764	2.45000	102.19234				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			10.63000	101.35690	10.63000	101.32807				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			10.53000	101.09003	10.53000	101.06184				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.96000	99.06030	10.96000	99.03126				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.15500	90.08672	11.15500	95.19819				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.29500	100.40191	11.29500	101.94994				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	97.92440	11.06000	99.77967				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.37211				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.20521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.04814				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.01228				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	100.76681				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	100.49648				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	14.19180	100.00000	14.15742				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	5.81296	100.00000	5.79888				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	100.62989				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.00000	0.00000	101.01422				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	101.05037				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	101.00967				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC23 On 22/08/2016 Spot Bond				100.00000	0.00000	100.66781				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	100.65230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.45894				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	100.92639				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			11.21500	99.37683	11.21500	99.34721				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	99.45010				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	99.60293				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	99.45504	100.00000	99.72678				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.85059				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	100.89781				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.81770			0.00	0	287,500,000
Total ERSA15 SPOT									0.00	0	287,500,000
Total For ERSA15									0.00	0	287,500,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.76078			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	100.78417			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	100.78455			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	100.77509			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	100.81767			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.84973			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.03500	104.32816	9.03500	104.30298		11,217,113,323,000.00	1,241,517,800	44,100,000,000	
Total ES18 SPOT								11,217,113,323,000.00	1,241,517,800	44,100,000,000	
Total For ES18								11,217,113,323,000.00	1,241,517,800	44,100,000,000	
ES23 On 25/01/2023 Spot Bond			9.74500	102.84643	9.74500	102.81955		19,934,958,649,000.00	2,045,660,200	21,559,738,800	
Total ES23 SPOT								19,934,958,649,000.00	2,045,660,200	21,559,738,800	
Total For ES23								19,934,958,649,000.00	2,045,660,200	21,559,738,800	
ES26 On 02/04/2026 Spot Bond			10.04000	86.16917	10.04000	86.14611		8,783,385,568,000.00	874,839,200	28,737,400,000	
Total ES26 SPOT								8,783,385,568,000.00	874,839,200	28,737,400,000	
Total For ES26								8,783,385,568,000.00	874,839,200	28,737,400,000	
ES33 On 15/09/2033 Spot Bond			10.77500	74.64058	10.65000	75.40481		9,865,643,875,000.00	915,605,000	151,810,000,000	

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 ES33 SPOT									9,865,643,875,000.00	915,605,000	151,810,000,000
Total For ES33									9,865,643,875,000.00	915,605,000	151,810,000,000
ES42 On 25/04/2042 Spot Bond			10.80500	83.52815	10.80500	83.50414			4,800,000,234,000.00	444,238,800	44,210,000,000
Total ES42 SPOT									4,800,000,234,000.00	444,238,800	44,210,000,000
Total For ES42									4,800,000,234,000.00	444,238,800	44,210,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.08511			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	98.29116			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	101.43804			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	99.86593			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	100.71728			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.53485			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.62330			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	100.54844			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.62526			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	101.45114			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	101.56745			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	100.33301				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.34277				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	100.95625				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.16794	100.00000	0.16752				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	0.16794	100.00000	0.16752				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.76088	100.00000	11.73175				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	11.44929	100.00000	11.42094				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond			100.00000		0.00000	100.18483				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	99.77218				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond			100.00000		0.00000	100.20408				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond			100.00000		0.00000	100.21689				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			10.53500	97.41448	10.53500	97.38716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.27305				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.27297				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	101.35449				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	101.73739				0.00	0	200,000,000
Total FRB11 SPOT										0.00	0	200,000,000
Total For FRB11										0.00	0	200,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.39517				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.53829				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			11.28000	95.41612	11.28000	98.09754				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	101.72904				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.90553				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.10335				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			11.18500	104.92189	11.18500	104.89069				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	100.97255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.22000	137.09810	2.22000	137.99804			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			2.63000	121.51743	2.63000	276.21868			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.54500	108.88850	2.54500	115.73001			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.12000	94.77208	3.12000	156.96732			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.28000	103.28405	3.28000	198.79308			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.37700	71.64011	7.37700	71.09405			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			9.32400	46.47462	9.32400	45.57905			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			9.57000	45.09849	9.57000	44.17671			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	52.32995	100.00000	52.20318			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	100.61115			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02757			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02399			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02625				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.08010	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.08010	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02619				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02501				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02826				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02578				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.06437	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.02720				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.03324				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.03229				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 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 FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142:On 20/09/2017 Spot Bond			100.09221	38.88266	100.09221	38.78839				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143:On 20/09/2017 Spot Bond				100.00000	0.00000	100.02341				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144:On 20/09/2017 Spot Bond				100.00000	0.00000	102.65779				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145:On 20/09/2017 Spot Bond				100.00000	0.00000	100.02558				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150:On 20/09/2017 Spot Bond			5.76400	94.01879	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151:On 20/12/2017 Spot Bond				100.00000	0.00000	100.02589				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152:On 20/12/2017 Spot Bond				100.00000	0.00000	100.02374				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153:On 20/12/2017 Spot Bond				100.00000	0.00000	100.02447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154:On 20/12/2017 Spot Bond				100.00000	0.00000	100.03169				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 20/12/2017 Spot Bond				100.00000	0.00000	100.02406				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161:On 14/12/2018 Spot Bond			13.22500	70.16862	13.22500	70.14381				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162:On 20/03/2018 Spot Bond				100.00000	0.00000	100.02287				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163:On 20/03/2018 Spot Bond				100.00000	0.00000	100.02366				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166:On 20/03/2018 Spot Bond				100.00000	0.00000	100.03302				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond				100.00000	0.00000	100.02461				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			3.77500	101.43695	3.77500	104.92555				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.00000	0.00000	100.02555				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond				100.00000	0.00000	100.02555				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				100.00000	0.00000	100.73030				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 30/06/2017 Spot Bond				100.00000	0.00000	102.08819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	97.85129				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.02424				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.02374				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	101.24094				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02730				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 06/08/2023 Spot Bond				100.00000	0.00000	61.87609				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.46814				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	100.03089				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 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
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.03031				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	100.02529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188(On 20/03/2019 Spot Bond				100.00000	0.00000	100.02529				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189(On 02/04/2017 Spot Bond				100.00000	0.00000	101.75391				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191(On 02/04/2019 Spot Bond				100.00000	0.00000	101.84469				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192(On 08/04/2016 Spot Bond				100.00000	0.00000	101.60823				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193(On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193(On 08/04/2016 Spot Bond				100.00000	0.00000	101.59643				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194(On 20/06/2024 Spot Bond				100.00000	0.00000	100.02654				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195(On 09/04/2016 Spot Bond				100.00000	0.00000	101.54003				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196(On 09/04/2016 Spot Bond				100.00000	0.00000	101.54814				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197(On 10/04/2016 Spot Bond				100.00000	0.00000	101.53610				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198(On 10/04/2016 Spot Bond				100.00000	0.00000	101.54003				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199(On 17/04/2017 Spot Bond				100.00000	0.00000	101.52656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	101.39377				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.52656				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	101.38845				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	101.11367				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.13645	8.75000	101.11214				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.02487				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	10.53552	100.00000	10.50999				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	9.74517	100.00000	9.72156				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	97.95243				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	12.61300	100.00000	12.58245				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	97.67975				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	44.27118	100.00000	44.16275				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0

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 07/05/2020 Spot Bond				100.00000	0.00000	101.08277				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.98206	100.00000	9.95789				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	31.04554	100.00000	30.96867				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.08273				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	31.01897	100.00000	30.94216				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.08035				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.03146				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.18809				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.12291				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			3.03000	132.15612	3.03000	132.13423				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.96652				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.95514				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0

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 10/11/2016 Spot Bond				100.00000	0.00000	100.95514				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	100.74362				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22 On 10/09/2016 Spot Bond				100.00000	0.00000	100.29071				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22 On 16/09/2016 Spot Bond				100.00000	0.00000	100.15650				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	102.26981				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02646				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	99.85814				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	101.44164				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			3.89000	126.24175	3.89000	126.82365				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	100.03712				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	101.91777				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	100.33043				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.31060				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			3.56000	112.98702	3.56000	128.45155				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.02596				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61000	105.31006	3.61000	128.11023				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			3.59000	103.37225	3.59000	128.24664				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.89000	100.83145	2.89000	133.93323				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.96000	101.84336	2.96000	147.13173				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	101.46293				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02284				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02584				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02987				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02883				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02589				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02586				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.57751				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	15.08449	100.00000	15.04795				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	44.97384	100.00000	44.86368				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	57.24334	100.00000	57.10159				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	15.06260	100.00000	15.02571				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	102.26275				0.00	40,000,000	20,000,000
Total FRJ17 SPOT										0.00	40,000,000	20,000,000
Total For FRJ17										0.00	40,000,000	20,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.52355				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	101.52049				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	98.49367				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.65967				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.15767				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.19800	84.38028	2.19800	107.86172				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.57000	105.67842	2.57000	114.53291				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.31436				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.73215	10.38000	101.70351				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.73215	10.38000	101.70351				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71000	103.04071	2.71000	111.85193				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.72000	214.10171	2.72000	214.06812				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68000	112.43760	2.68000	112.42005				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.75000	213.24770	2.75000	213.21408				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.54319				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			3.03000	111.34567	3.03000	111.32724			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.87500	108.80570	2.87500	108.78814			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	66.23400			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			2.87500	108.80570	2.87500	108.78814			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	116.27674	2.87000	209.83930			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	114.62794	2.92000	208.45250			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			2.56000	101.21254	2.56000	101.19708			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	163.89869	2.95000	207.62581			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			3.15000	90.86965	3.15000	103.90309			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			3.16000	99.32431	3.16000	156.32878			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			3.60000	84.22621	3.60000	96.46926			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			3.15000	99.45214	3.15000	156.48812			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13 On 31/03/2028 Spot Bond			3.21000	155.56121	3.21000	155.53478				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.46000	192.45077	3.46000	194.17056				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	80.61843				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			3.53000	84.90604	3.53000	97.58209				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			3.50000	85.27320	3.50000	98.06380				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			3.31000	87.86020	3.31000	101.18278				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			3.02000	158.60300	3.02000	158.57684				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	200.13532	3.23000	200.10117				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	100.90077				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	100.09760				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	103.56342				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			3.15000	156.49759	3.15000	156.48812				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 31/03/2028 Spot Bond			3.15000	156.49759	3.15000	156.48812			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.44000	91.58307	3.44000	151.94155			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14 On 31/01/2025 Spot Bond			3.33000	108.28741	3.33000	108.69804			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.39000	123.38620	2.39000	280.46835			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			2.28000	124.25422	2.28000	282.44229			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			3.00000	118.70252	3.00000	269.81748			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			2.69000	100.72152	2.69000	134.56022			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	101.25851			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			2.22000	138.01788	2.22000	137.99804			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	101.51601			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	101.74922			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.16191				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			2.55000	111.52559	2.55000	111.50859				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	40.12825	104.97509	40.02782				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	42.73179	101.07593	42.62728				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	37.51885	100.44759	37.42760				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	41.30526	100.76967	41.20450				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	120.69385	2.24000	120.67650				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			2.49000	96.41777	2.49000	116.24149				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	99.16648				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			2.52000	96.18617	2.52000	115.96218				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.60502			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			2.48000	122.68140	2.48000	278.86560			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.04097			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	100.55782			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.84500	100.23005	7.84500	100.20929			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			8.68000	99.95935	8.68000	99.93627			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			8.95500	107.48121	8.95500	107.45550			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.56000	101.50361	9.56000	101.47757			0.00	0	300,000,000
Total FRX19 SPOT									0.00	0	300,000,000
Total For FRX19									0.00	0	300,000,000
FRX20 On 01/10/2020 Spot Bond			9.84000	100.27664	9.84000	100.25032		492,000,000,000.00		50,000,000	25,000,000
Total FRX20 SPOT								492,000,000,000.00		50,000,000	25,000,000
Total For FRX20								492,000,000,000.00		50,000,000	25,000,000
FRX23 On 28/02/2023 Spot Bond			10.64000	86.58906	10.64000	86.56481			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.71000	103.27270	10.71000	103.24325			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			11.13000	94.57721	11.13000	94.54923			0.00	0	700,000,000
Total FRX26 SPOT									0.00	0	700,000,000
Total For FRX26									0.00	0	700,000,000
FRX30 On 31/01/2030 Spot Bond			11.19500	91.33864	11.19500	91.31131			0.00	0	500,000,000
Total FRX30 SPOT									0.00	0	500,000,000
Total For FRX30									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			11.25000	88.30221	11.25000	88.27566		2,250,000,000,000.00		200,000,000	600,000,000
Total FRX31 SPOT								2,250,000,000,000.00		200,000,000	600,000,000
Total For FRX31								2,250,000,000,000.00		200,000,000	600,000,000
FRX45 On 14/04/2045 Spot Bond			11.24500	75.87383	11.24500	75.85116			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02054			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02082			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02146			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02254			0.00	26,000,000,000	13,000,000,000
Total FS1B1 SPOT									0.00	26,000,000,000	13,000,000,000
Total For FS1B1									0.00	26,000,000,000	13,000,000,000
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02336			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	100.02688			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	100.66081			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	100.54895			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.68272				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	100.70704				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	100.72731				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	100.81637				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	3.81842	100.00000	3.80896				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	0.64062	100.00000	0.63904				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	21.17597	100.00000	21.12467				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	3.55274	100.00000	3.54413				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.59605	100.00000	0.59461				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.63773				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			10.39000	103.38712	10.39000	103.35851				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	100.56495				0.00	0	125,000,000
Total GH31A1 SPOT										0.00	0	125,000,000
Total For GH31A1										0.00	0	125,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.60692				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	100.61411				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	100.66076				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.71803			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	100.75376			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT36 On 26/05/2016 Spot Bond				100.00000	0.00000	100.84673			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	11.21321	100.00000	11.18606			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	27.90800	100.00000	27.84040			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	16.28454	100.00000	16.24509			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	10.66394	100.00000	10.63753			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	101.23628			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.28203			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	101.33880			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	101.41762			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.91084			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	100.46600			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.27897			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	100.73332			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	99.97803			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	101.50803			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002		39,150,000,000,000.00		391,500,000	391,500,000
Total GRX01U SPOT								39,150,000,000,000.00		391,500,000	391,500,000
Total For GRX01U								39,150,000,000,000.00		391,500,000	391,500,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.46438			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	100.73836				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.45069				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	11.72927	100.00000	11.70023				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.20997				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.16290				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	101.01645				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	101.35316				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	100.96356				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	101.04945				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	101.00521				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.12472	100.00000	10.09993				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	10.12472	100.00000	10.09993				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	10.74044	100.00000	10.71414				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	10.74044	100.00000	10.71414				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.53207	100.00000	11.50383				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	11.53207	100.00000	11.50383				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	12.49963	100.00000	12.46902				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.49470			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.73044			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	101.29653			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			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			10.18000	100.71493	10.18000	100.68747			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	100.80828			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	100.76381			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			9.46000	102.41220	9.46000	102.38620			0.00	0	950,000,000
Total HWAY20 SPOT									0.00	0	950,000,000
Total For HWAY20									0.00	0	950,000,000
HWAY2 On 07/12/2023 Spot Bond			2.27000	124.33349	2.27000	282.62256		8,172,000,000.00		3,600,000	7,703,600,000
Total HWAY23 SPOT								8,172,000,000.00		3,600,000	7,703,600,000
Total For HWAY23								8,172,000,000.00		3,600,000	7,703,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.14000	128.17620	2.14000	291.35844			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.57000	96.94026	2.57000	98.43995			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.80000	89.05186	10.80000	89.02614			0.00	0	9,270,000,000
Total HWAY34 SPOT									0.00	0	9,270,000,000
Total For HWAY34									0.00	0	9,270,000,000
HWAY3 On 31/07/2035 Spot Bond			10.82000	88.69937	10.82000	88.67370			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	63.06528	100.00000	62.91082			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	65.16944	100.00000	65.00983			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	55.56530	100.00000	55.42770			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			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			1.88000	122.10356	1.88000	122.08716		24,929,552,000,000.00	13,260,400,000	91,103,700,000	
Total I2025 SPOT								24,929,552,000,000.00	13,260,400,000	91,103,700,000	
Total For I2025								24,929,552,000,000.00	13,260,400,000	91,103,700,000	
I2033 On 28/02/2033 Spot Bond			1.94000	101.96184	1.94000	101.94807		31,324,986,000,000.00	16,146,900,000	12,246,900,000	
Total I2033 SPOT								31,324,986,000,000.00	16,146,900,000	12,246,900,000	
Total For I2033								31,324,986,000,000.00	16,146,900,000	12,246,900,000	
I2038 On 31/01/2038 Spot Bond			1.95000	127.38390	1.95000	127.36655		115,644,750,000,000.00	59,305,000,000	270,070,542,600	
Total I2038 SPOT								115,644,750,000,000.00	59,305,000,000	270,070,542,600	
Total For I2038								115,644,750,000,000.00	59,305,000,000	270,070,542,600	
I2046 On 31/03/2046 Spot Bond			2.01000	126.09853	2.01000	126.08120		140,127,954,000,000.00	69,715,400,000	162,649,600,000	
Total I2046 SPOT								140,127,954,000,000.00	69,715,400,000	162,649,600,000	
Total For I2046								140,127,954,000,000.00	69,715,400,000	162,649,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.01000	135.87717	2.01000	135.85845			135,886,050,000,000.00	67,605,000,000	99,175,000,000
Total I2050 SPOT									15,886,050,000,000.00	67,605,000,000	99,175,000,000
Total For I2050									15,886,050,000,000.00	67,605,000,000	99,175,000,000
IBL22 On 15/03/2018 Spot Bond			9.05000	101.90551	9.05000	101.88100			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			8.70500	100.60784	8.70500	100.58467			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.13318			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.73000	99.77077	1.73000	135.24663			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			2.29000	102.90572	2.29000	137.47973			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.05745			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			9.17000	99.05634	9.17000	99.03207			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	100.53168			0.00	4,600,000,000	2,300,000,000
Total IBL42 SPOT									0.00	4,600,000,000	2,300,000,000
Total For IBL42									0.00	4,600,000,000	2,300,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			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			9.86500	97.64187	9.86500	97.61619			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			10.27000	92.02414	10.27000	91.99882			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.00000			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			9.35000	96.18395	9.35000	96.15993			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			10.26000	97.25511	10.26000	97.22838			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.09026			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	100.40975			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			8.03500	100.76355	8.03500	100.74199			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			9.64500	97.99564	9.64500	97.97028			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	101.24806			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	100.80579			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			8.82000	100.66904	8.82000	100.64517			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			9.60500	99.91394	9.60500	99.88819			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	98.60779	10.71000	98.57953			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	99.83145			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	101.18901			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	100.94344			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.08076			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	101.24096			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.20652			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			3.02000	132.22673	3.02000	132.20487			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	99.86980			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	22.46246	100.00000	22.40745			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	100.76146			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	100.78374			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				100.53625	0.00000	100.62315			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.64135			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	99.88973	10.76000	99.86096			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			9.43500	102.92210	9.43500	102.89605			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	18.59916	100.00000	18.55310			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	11.45863	100.00000	11.43026			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	101.26292			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond			100.00000	8.63171	100.00000	8.61079		870,000,000,000,000.00	18,700,000,000	18,700,000,000	
Total IBL83 SPOT								'0,000,000,000,000.00	18,700,000,000	18,700,000,000	
Total For IBL83								'0,000,000,000,000.00	18,700,000,000	18,700,000,000	
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01814	100.00000	0.01810			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	101.27416			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	100.97605			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.31000	96.44556	10.31000	96.41908			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	100.75111			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.19330			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.01000	95.12282	11.01000	95.09482			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.87090			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			11.82000	100.35479	11.82000	100.27241			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.72166	5.00000	100.70800			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	102.14103	5.00000	102.12726			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.10768	4.00000	100.09691			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	101.73545	4.00000	101.72444			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	98.11321	100.00000	97.84946			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	98.11321	100.00000	97.84946			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	98.11321	100.00000	97.84946			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	98.43528	9.41000	98.41055			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01 On 31/03/2016 Spot Bond			9.20000	99.82387	9.20000	99.79876			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	7.47306	100.00000	7.45496			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	37.86881	100.00000	37.77607			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	29.55207	100.00000	29.47889			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.72150	100.00000	2.71635			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	10.85175	100.00000	10.82518			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	11.33242	100.00000	11.30437			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	14.82143	100.00000	14.78513			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	9.96378	100.00000	9.94172			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	67.38817	100.00000	67.22314			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.06384	100.00000	10.55587			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	16.89532	100.00000	16.85439			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN315U On 25/06/2016 Spot Bond			100.00000	82.53104	100.00000	82.35124				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	99.59636	100.00000	99.33427				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	83.16455	100.00000	82.98760				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	42.81820	100.00000	42.72595				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	42.81820	100.00000	42.72595				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	58.33866	100.00000	58.19733				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.36593	100.00000	11.33778				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	93.35038	100.00000	93.11224				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	88.80779	100.00000	88.59223				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	88.80779	100.00000	88.59223				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	87.50000	100.00000	87.08134				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA613 On 29/03/2016 Spot Bond			7.30000	99.90010	7.30000	99.74067				0.00	0	0
Total INA613 SPOT										0.00	0	0
Total For INA613										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA614 On 05/04/2016 Spot Bond			7.30000	99.76057	7.30000	99.60159				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.40000	99.19556	7.40000	99.03623				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.50000	99.04348	7.50000	98.88249				0.00	0	0
Total INA619 SPOT										0.00	0	0
Total For INA619										0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.50000	98.90259	7.50000	98.74205				0.00	0	0
Total INA620 SPOT										0.00	0	0
Total For INA620										0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.50000	98.76209	7.50000	98.60201				0.00	0	0
Total INA621 SPOT										0.00	0	0
Total For INA621										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.85069				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			11.16705	102.79734	11.16705	102.76088				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			11.16705	102.53167	11.16705	102.49584				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	100.02444				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.02446				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	103.06970	6.50000	103.05169				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02562				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.45743			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	107.08500	10.00000	107.05700			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.02528			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.12388			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	106.45514			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.23222			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	101.76849			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.27421			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.78000	101.40303	12.78000	101.36853			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IP277U On 06/06/2016 Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0
Total IP277U SPOT									0.00	0	0
Total For IP277U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/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
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.56414				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	101.58322				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			8.53500	104.17209	8.53500	104.14830				0.00	0	2,500,000,000
Total IPF06 SPOT										0.00	0	2,500,000,000
Total For IPF06										0.00	0	2,500,000,000
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.73392				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	101.77286				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	101.79886				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.48009				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	101.50800				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	100.45069				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.02442				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.02849				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.03093				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.02203			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.02228			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.02254			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	101.09672			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			10.68000	98.09834	10.68000	98.07030			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.60000	100.14277	9.60000	100.11698			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.73292			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	100.92180			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	100.63315			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.92201			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	100.42760			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.97000	99.22408	2.97000	132.55870			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019 On 31/03/2028 Spot Bond			3.71000	147.87179	3.71000	147.84467			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	99.70160			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	101.79539			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	101.53534			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	100.23426			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.09086			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.88000	103.17571	3.88000	104.05703			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			3.88000	103.08969	3.88000	104.05703			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	100.32562			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	100.69640			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.26317			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.48000	101.36976	12.48000	101.33605			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.19127			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	15.93515	100.00000	15.89612			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			11.39500	109.70709	11.39500	109.67369			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	102.90294			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			3.81000	146.38695	3.81000	146.35971			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA613 On 31/03/2016 Spot Bond			7.30000	99.86020	7.30000	99.70090			0.00	0	0
Total IVA613 SPOT									0.00	0	0
Total For IVA613									0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.30000	99.72078	7.30000	99.56193			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			7.40000	99.15568	7.40000	98.99647			0.00	0	0
Total IVA618 SPOT									0.00	0	0
Total For IVA618									0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.50000	99.00319	7.50000	98.84233			0.00	0	0
Total IVA619 SPOT									0.00	0	0
Total For IVA619									0.00	0	0
IVA621 On 26/05/2016 Spot Bond			7.50000	98.72202	7.50000	98.42254			0.00	0	0
Total IVA621 SPOT									0.00	0	0
Total For IVA621									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				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	101.67828				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	100.65849				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	100.74153				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	100.53274				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.34415				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	101.59718				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.61654				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	101.52939				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	101.55594				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	101.27038				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.02236				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.84425				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.81005				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	101.24427				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.02082				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	99.84317				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	99.83940				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	90.27053				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			10.20500	99.18982	10.20500	99.16270				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	16.98700	100.00000	16.94920				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	15.77100	100.00000	15.73237				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			10.35000	97.49296	10.35000	97.46593				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	101.29219				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.93062				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.08989				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	100.73348				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.48296				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	101.20200				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.01421				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	99.85960				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	101.23369				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	101.80778				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.31747				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	101.24128				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	99.78851				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.87934			0.00	0	0
Total IVC062 SPOT									0.00	0	0
Total For IVC062									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.13037			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.19319			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	100.31837			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.10725			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.13591			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	101.49439			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	100.55148			0.00	0	0
Total IVC071 SPOT									0.00	0	0
Total For IVC071									0.00	0	0
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	100.55220			0.00	0	0
Total IVC072 SPOT									0.00	0	0
Total For IVC072									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.91712	100.00000	1.91349			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	13.48704	100.00000	100.00000			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.43481			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.33083			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.22309			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.38468			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	100.57132			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.44157			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	101.39861			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	132.61747	9.56000	132.58345			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	99.98679			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.23365			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	100.45176			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.08888				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	101.32151				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			10.84000	99.44109	10.84000	99.41226				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.73203	9.71000	100.70578				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.13679				0.00	0	0
Total LBK13 SPOT										0.00	0	0
Total For LBK13										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.20384				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			9.71000	98.23294	9.71000	98.20735				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.95000	95.64794	9.95000	99.43144				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.89000	95.06311	10.89000	95.03542				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.23406				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	100.31823				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	100.31818				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.26378			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			13.93500	103.04288	13.93500	102.99723			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			14.84000	103.20736	14.84000	103.15877			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	100.86649			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	100.71512			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.75562			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	100.80418			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.86843			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.16910			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	99.50824			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	100.99964			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	100.51622			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.51915			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.31441			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.33427			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	99.75857			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	103.39801			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	100.11617			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	99.88516			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	100.29975			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	100.85421			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	101.23914			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	100.95628			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	100.97543			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	101.49091				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	101.52594				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	100.75974				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	100.36730				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.19368				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.20503				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	99.83151				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.06961	2.30000	104.32788				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.14881				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	100.01896				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	99.45504	100.00000	99.72678				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	44.89733	100.00000	44.78738				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	30.86459	100.00000	30.78899				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	30.94699	100.00000	30.87119				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	29.71825	100.00000	29.64465				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	55.98014	100.00000	55.84151				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	101.21895				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			9.83500	101.86541	9.83500	101.83869				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.88500	101.37121	9.88500	101.34449				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	103.62283				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	101.62402				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	101.69535				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			8.98500	103.80643	8.98500	103.78150				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			9.85500	100.77211	9.85500	100.74549				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			10.60500	99.61683	10.60500	99.58855				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.02134				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			10.64000	99.05318	10.64000	98.95735				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			9.91000	101.50534	9.91000	101.47852				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	100.02386				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			10.48000	97.65548	10.48000	98.58029				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0.On 01/06/2025 Spot Bond				100.00000	0.00000	99.88680				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	95.14536	12.21000	96.20938				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	100.09909	11.74000	97.28711				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	52.96843	100.00000	52.84012				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			9.61000	101.40970	9.61000	101.38369				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			9.60000	102.58354	9.60000	102.55713				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05 On 28/09/2016 Spot Bond			100.00000	65.85699	100.00000	65.71084			0.00	0	0
Total MTN05U SPOT									0.00	0	0
Total For MTN05U									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	50.19026	100.00000	50.09504			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	51.44897	100.00000	51.32433		80,000,000,000,000.00		800,000,000	800,000,000
Total MTN07U SPOT								80,000,000,000,000.00		800,000,000	800,000,000
Total For MTN07U								80,000,000,000,000.00		800,000,000	800,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	8.38722	100.89771	8.36628			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.48767	100.61875	8.46654			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.02041			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.02175				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.02202				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	100.02497				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	95.03218				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	10.76439	100.00000	10.73831				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	11.52053	100.00000	11.49262				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	90.95478	10.81000	90.92848				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.46000	99.30796	10.46000	99.28030				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.41000	100.60383	8.41000	100.58130				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			10.08000	98.59802	10.08000	98.57138				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.93000	98.00187	9.93000	97.97606				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			10.41000	96.50131	10.41000	96.47470				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.16712			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 26/06/2021 Spot Bond			10.29000	98.26017	10.29000	98.24641			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			10.53000	93.50358	10.53000	93.47722			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.23715			0.00	600,000,000	600,000,000
Total NBK15B SPOT									0.00	600,000,000	600,000,000
Total For NBK15B									0.00	600,000,000	600,000,000
NBK16I On 12/02/2025 Spot Bond			11.17000	91.44792	11.17000	91.42062			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.11544			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 22/04/2026 Spot Bond			11.34000	95.94318	11.34000	95.91427			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	100.53977			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			10.27000	99.48757	10.27000	99.46035			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	99.86007			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			10.68000	98.35003	10.68000	98.32207			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	99.58152			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK20/ On 01/06/2026 Spot Bond			11.41000	96.96164	11.41000	96.93224				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	99.86307				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.61000	95.71587	11.61000	95.68619				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.81839				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.79000	104.80595	9.79000	104.77843				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	100.77886				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			11.26000	100.33439	11.26000	100.30421				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	100.92995				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.51000	100.11263	11.51000	100.08186				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.96433				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.65000	101.05723	10.65000	101.02828				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.98929				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.44476			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	100.35240			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	100.77478			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.78934			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.82141			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.81688			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.60324			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.76500	105.12927	9.76500	105.10204		5,859,000,000,000.00	600,000,000	800,000,000	
Total NBK3A SPOT								5,859,000,000,000.00	600,000,000	800,000,000	
Total For NBK3A								5,859,000,000,000.00	600,000,000	800,000,000	
NBK4 On 28/10/2024 Spot Bond			11.73500	38.52860	11.73500	38.51692		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	101.52794		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			8.33500	99.97717	8.33500	100.00000		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	100.00000		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	98.73888				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	100.90236				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.02220				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	102.08729				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	100.00000				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	100.00000				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	100.02141				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	101.21295				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.02424				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	98.82811	10.90500	98.79961				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.02410				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	97.75418	10.94000	97.72589				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

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 20/03/2024 Spot Bond				100.00000	0.00000	100.02424				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.02209				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02122				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.02445				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.02470				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	100.49385				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	101.61878				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.02416				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	101.68443				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	101.47288				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	99.44772				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			11.06500	101.79365	11.06500	103.32266				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.45903				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	101.74515				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.65941				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	102.18740				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			12.19000	98.79435	12.19000	99.57101				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	101.49333				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	118.03383	9.44500	118.00391				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				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			2.29000	176.45416	2.29000	176.42854				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			2.74000	99.97462	2.74000	113.93678				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	192.70386	3.45000	192.67585				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			3.13000	110.46157	3.13000	110.44299				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			3.30000	155.58551	3.30000	146.69783				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.21000	157.88605	3.21000	157.68661				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			9.69000	100.33616	9.69000	100.31007				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			10.32000	101.27636	10.32000	101.24770				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	100.79965				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	100.64832				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	100.66865				0.00	280,000,000	140,000,000
Total NQ1A17 SPOT										0.00	280,000,000	140,000,000
Total For NQ1A17										0.00	280,000,000	140,000,000
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.65648				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	100.69217				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			10.52000	101.29175	10.52000	101.26254				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	100.68082				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.67271				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.72691				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.72000	101.30714	10.72000	101.27738				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	100.68893				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	100.69299				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	100.76172				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	100.84257				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	100.79333				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	100.70515				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			9.65500	109.82838	9.65500	109.80009				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02 On 31/10/2022 Spot Bond			10.41000	113.48471	10.41000	113.45308				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			2.18500	177.97441	2.18500	177.94910				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA021 On 30/11/2028 Spot Bond			11.81000	106.66455	11.81000	106.63112			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	100.96158			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.13068			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.43466			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	100.41193			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	101.28138			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	100.61122			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	100.73198			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	18.12561	100.00000	18.08072			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	100.96413			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.84000	98.26980	10.84000	98.24130			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.18675			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			11.01000	93.10938	11.01000	96.15364			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	92.35667	11.59000	94.73186			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.16000	92.13620	12.16000	93.63544			0.00	0	880,000,000
Total OML07 SPOT									0.00	0	880,000,000
Total For OML07									0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.19124			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	97.24985	11.58000	97.22011			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.06000	96.35427	12.06000	96.32361			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	90.68010	100.00000	90.45226			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	98.84788			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	100.47680			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	101.02713			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	100.44520			0.00	0	0
Total PMM23 SPOT									0.00	0	0
Total For PMM23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	100.34051				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.36228				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	99.87388				0.00	8,840,000,000	2,210,000,000
Total PPC001 SPOT										0.00	8,840,000,000	2,210,000,000
Total For PPC001										0.00	8,840,000,000	2,210,000,000
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	99.46005				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.97787				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.58000	98.66902	10.58000	99.36334				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	101.18993				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	101.20362				0.00	0	140,000,000
Total PRE1A3 SPOT										0.00	0	140,000,000
Total For PRE1A3										0.00	0	140,000,000
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.23404				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.36477				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	101.39515				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.25896			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	42.49163	8.98000	42.48143			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			7.38500	103.09950	7.38500	103.07936		48,200,910,579,500.00	6,526,866,700	223,635,200,000	
Total R159 SPOT								18,200,910,579,500.00	6,526,866,700	223,635,200,000	
Total For R159								18,200,910,579,500.00	6,526,866,700	223,635,200,000	
R159P On 15/09/2016 Spot Bond			7.21500	96.65642	7.21500	96.63795			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			9.27000	110.92329	9.16000	111.67990		054,082,124,920,000.00	2,810,580,596,000	1,145,213,047,600	
Total R186 SPOT								14,082,124,920,000.00	810,580,596,000	145,213,047,600	
Total For R186								14,082,124,920,000.00	810,580,596,000	145,213,047,600	
R187P On 21/12/2026 Spot Bond			8.90000	39.23980	8.90000	39.23046			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	36.29249	8.82000	36.28393			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			1.78000	291.66533	1.78000	291.62700		31,136,099,268,000.00	17,492,190,600	33,692,245,300	
Total R197 SPOT								11,136,099,268,000.00	17,492,190,600	33,692,245,300	
Total For R197								11,136,099,268,000.00	17,492,190,600	33,692,245,300	
R202 On 07/12/2033 Spot Bond			1.92000	238.49203	1.92000	238.45981		349,700,678,400,000.00	182,135,770,000	301,935,414,400	
Total R202 SPOT								19,700,678,400,000.00	182,135,770,000	301,935,414,400	
Total For R202								19,700,678,400,000.00	182,135,770,000	301,935,414,400	
R2023 On 28/02/2023 Spot Bond			9.11500	93.61100	9.01000	94.09809		783,463,173,110,000.00	305,371,714,000	563,454,773,700	
Total R2023 SPOT								33,463,173,110,000.00	305,371,714,000	563,454,773,700	
Total For R2023								33,463,173,110,000.00	305,371,714,000	563,454,773,700	
R203 On 15/09/2017 Spot Bond			8.16000	100.32072	8.05000	100.44957		513,596,166,912,000.00	1,165,881,883,200	1,193,351,411,600	
Total R203 SPOT								13,596,166,912,000.00	165,881,883,200	193,351,411,600	
Total For R203								13,596,166,912,000.00	165,881,883,200	193,351,411,600	
R2030 On 31/01/2030 Spot Bond			9.53500	89.47637	9.53500	89.45348		778,310,459,240,000.00	1,549,901,464,000	732,854,900,000	
Total R2030 SPOT								18,310,459,240,000.00	549,901,464,000	732,854,900,000	
Total For R2030								18,310,459,240,000.00	549,901,464,000	732,854,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.67000	88.39647	9.67000	88.37367			097,823,154,270,000.00	216,941,381,000	296,447,400,000
Total R2032 SPOT									17,823,154,270,000.00	216,941,381,000	296,447,400,000
Total For R2032									17,823,154,270,000.00	216,941,381,000	296,447,400,000
R2035 On 28/02/2035 Spot Bond			9.76000	93.01244	9.76000	92.98849			291,371,632,448,000.00	1,054,443,814,800	707,842,730,000
Total R2035 SPOT									11,371,632,448,000.00	054,443,814,800	707,842,730,000
Total For R2035									11,371,632,448,000.00	054,443,814,800	707,842,730,000
R2037 On 31/01/2037 Spot Bond			9.79500	89.79531	9.79500	89.77172			645,378,695,664,000.00	372,167,299,200	502,122,993,800
Total R2037 SPOT									15,378,695,664,000.00	372,167,299,200	502,122,993,800
Total For R2037									15,378,695,664,000.00	372,167,299,200	502,122,993,800
R204 On 21/12/2018 Spot Bond			8.54500	100.72563	8.43500	100.96540			189,737,576,696,500.00	1,075,452,027,700	935,303,285,700
Total R204 SPOT									19,737,576,696,500.00	075,452,027,700	935,303,285,700
Total For R204									19,737,576,696,500.00	075,452,027,700	935,303,285,700
R2040 On 31/01/2040 Spot Bond			9.87500	93.31635	9.87500	93.29164			506,431,250,000,000.00	152,550,000,000	509,742,559,900
Total R2040 SPOT									16,431,250,000,000.00	152,550,000,000	509,742,559,900
Total For R2040									16,431,250,000,000.00	152,550,000,000	509,742,559,900
R2044 On 31/01/2044 Spot Bond			9.86500	90.72302	9.86500	90.69902			911,362,872,272,000.00	295,120,412,800	606,000,775,600
Total R2044 SPOT									11,362,872,272,000.00	295,120,412,800	606,000,775,600
Total For R2044									11,362,872,272,000.00	295,120,412,800	606,000,775,600
R2048 On 28/02/2048 Spot Bond			9.86000	89.84221	9.86000	89.81883			635,745,045,276,000.00	571,576,576,600	645,169,500,000
Total R2048 SPOT									15,745,045,276,000.00	571,576,576,600	645,169,500,000
Total For R2048									15,745,045,276,000.00	571,576,576,600	645,169,500,000
R207 On 15/01/2020 Spot Bond			8.74500	96.59844	8.64000	96.90113			291,585,089,575,500.00	719,449,409,900	1,068,233,587,000
Total R207 SPOT									11,585,089,575,500.00	719,449,409,900	1,068,233,587,000
Total For R207									11,585,089,575,500.00	719,449,409,900	1,068,233,587,000
R208 On 31/03/2021 Spot Bond			8.88500	91.37719	8.78000	91.75248			209,293,745,282,000.00	473,752,813,200	590,469,980,300
Total R208 SPOT									19,293,745,282,000.00	473,752,813,200	590,469,980,300
Total For R208									19,293,745,282,000.00	473,752,813,200	590,469,980,300
R209 On 31/03/2036 Spot Bond			9.82500	68.83070	9.70000	69.63812			595,703,713,282,500.00	671,318,444,100	1,230,439,250,000
Total R209 SPOT									15,703,713,282,500.00	671,318,444,100	230,439,250,000
Total For R209									15,703,713,282,500.00	671,318,444,100	230,439,250,000
R210 On 31/03/2028 Spot Bond			1.81000	179.65068	1.81000	179.62694			93,624,060,000,000.00	51,726,000,000	153,293,000,000
Total R210 SPOT									13,624,060,000,000.00	51,726,000,000	153,293,000,000
Total For R210									13,624,060,000,000.00	51,726,000,000	153,293,000,000
R211 On 31/01/2017 Spot Bond			1.03000	136.06428	1.03000	136.04915			72,702,008,632,000.00	70,584,474,400	115,376,127,800
Total R211 SPOT									2,702,008,632,000.00	70,584,474,400	115,376,127,800
Total For R211									2,702,008,632,000.00	70,584,474,400	115,376,127,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			1.72000	141.78421	1.72000	141.76579			21,343,652,000,000.00	12,409,100,000	228,131,300,000
Total R212 SPOT									21,343,652,000,000.00	12,409,100,000	228,131,300,000
Total For R212									21,343,652,000,000.00	12,409,100,000	228,131,300,000
R213 On 28/02/2031 Spot Bond			9.68500	79.49311	9.57000	80.23796			034,191,417,722,000.00	623,045,061,200	546,277,756,600
Total R213 SPOT									14,191,417,722,000.00	623,045,061,200	546,277,756,600
Total For R213									14,191,417,722,000.00	623,045,061,200	546,277,756,600
R214 On 28/02/2041 Spot Bond			9.79500	69.89083	9.79500	69.87277			402,910,248,804,000.00	347,412,991,200	855,468,801,900
Total R214 SPOT									12,910,248,804,000.00	347,412,991,200	355,468,801,900
Total For R214									12,910,248,804,000.00	347,412,991,200	355,468,801,900
R230C On 15/09/2016 Spot Bond			7.21500	96.65642	7.21500	96.63795			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			7.20500	98.27350	7.20500	98.25444			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			7.26500	94.83480	7.26500	94.81631			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			8.02500	90.68168	8.02500	90.66219			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			8.07500	87.11043	8.07500	87.09159			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			8.44000	83.07406	8.44000	83.05530			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			8.42000	79.75226	8.42000	79.73429			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			8.40000	76.57798	8.40000	76.56077			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			8.39000	73.51775	8.39000	73.50124			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R337C On 21/06/2020 Spot Bond			8.60000	69.95732	8.60000	69.94123				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			8.58000	67.13421	8.58000	67.11880				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.70000	63.98554	8.70000	63.97066				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			8.67000	61.41954	8.67000	61.40530				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			8.64000	58.97340	8.64000	58.95978				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			8.61000	56.64099	8.61000	56.62795				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			8.57000	54.45430	8.57000	54.44182				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			8.53000	52.37214	8.53000	52.36019				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	48.01947	9.10000	48.00780				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	46.08358	9.06000	46.07243				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	44.24269	9.02000	44.23203				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	42.49163	8.98000	42.48143				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R349C On 21/06/2026 Spot Bond			8.94000	40.82552	8.94000	40.81577				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	39.23980	8.90000	39.23046				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.86000	37.73014	8.86000	37.72120				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	36.29249	8.82000	36.28393				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	102.35781				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	103.54035				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	103.21577				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	100.33915				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	42.81348	100.00000	42.70746				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	37.96179	100.00000	37.86881				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	56.65560	100.00000	56.51834				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	57.09967	100.00000	56.96134				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	25.75535	100.00000	25.69228			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	42.60052	100.00000	42.49067			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.48062	100.00000	8.45431			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	21.32309	100.00000	21.26809			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	16.31654	100.00000	16.27446			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	11.35435	100.00000	11.32507			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	100.28221			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	100.00000			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	100.89348			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	100.57016			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	8.63171	100.00000	100.00000		500,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total RDFB06 SPOT								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total For RDFB06								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0

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 25/05/2016 Spot Bond				100.00000	0.00000	100.57816				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	101.15970				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	101.61207				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	100.43571				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	100.44520				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond			100.00000	51.32433	100.00000	100.00000				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.72957				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	101.37461				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	100.65990				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	100.27038				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	102.35496				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	28.45632	100.00000	28.38739				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES02I On 02/03/2019 Spot Bond			100.00000	16.43690	100.00000	16.39708				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	11.54755	100.00000	11.51957				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.62909	100.00000	9.60576				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	101.44931				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.12508				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	100.46073				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	101.56520				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	100.69852				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	100.38353				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	101.65551				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	87.97890				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.26230			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	100.11049			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	99.81154			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	84.36061			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.23421	12.35000	103.20023			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	17.29896	100.00000	17.25612			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	100.96650			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	61.84018	100.00000	61.68873			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.97603	100.00000	15.95657			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	60.68001	100.00000	60.52975			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	105.68756			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	61.63049			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			10.10000	103.69967	10.10000	103.67175			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.56000	97.25100	10.56000	97.22367			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			10.92000	98.32421	10.92000	98.29565			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	101.59011			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			8.58500	104.99204	8.58500	104.96780			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.16103			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			10.15000	102.23751	10.15000	102.20985			0.00	0	800,000,000
Total SBK14 SPOT									0.00	0	800,000,000
Total For SBK14									0.00	0	800,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.75495			0.00	0	300,000,000
Total SBK15 SPOT									0.00	0	300,000,000
Total For SBK15									0.00	0	300,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.66516			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	100.30882			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.26418				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.38622				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	101.80319				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.16560				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	100.82535				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	99.25983	12.61000	99.22649				0.00	0	2,015,000,000
Total SBK23 SPOT										0.00	0	2,015,000,000
Total For SBK23										0.00	0	2,015,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.76294				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.18500	100.57687	10.18500	100.54958				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN33 On 15/09/2017 Spot Bond			9.45000	98.57995	9.45000	98.55522				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	100.56772				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	99.72396				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			8.79000	100.19833	8.79000	100.17490				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.30632			0.00	0	2,000,000,000
Total SBS15 SPOT									0.00	0	2,000,000,000
Total For SBS15									0.00	0	2,000,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.46661			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	100.81696			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.52000	101.18130	10.52000	101.15296			0.00	0	2,500,000,000
Total SBS19 SPOT									0.00	0	2,500,000,000
Total For SBS19									0.00	0	2,500,000,000
SBS20 On 15/05/2026 Spot Bond			11.06000	97.49414	11.06000	97.46531			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	100.93411			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	100.81214			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.26127			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			9.59500	100.98453	9.59500	100.95853			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	46.99004	100.00000	46.88547			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	98.94395	10.50000	98.91614			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	101.00725			0.00	0	2,800,000,000
Total SBS28 SPOT									0.00	0	2,800,000,000
Total For SBS28									0.00	0	2,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS29 On 12/06/2019 Spot Bond			9.62500	99.88420	9.62500	99.85855			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	85.41880	11.07000	85.39351			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.26020			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.81000	96.15046	10.81000	96.12280			0.00	0	230,000,000
Total SBS31 SPOT									0.00	0	230,000,000
Total For SBS31									0.00	0	230,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.02097			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.02153			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	95.45966	10.96000	95.43198			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	101.32075			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	101.16807			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.90000	95.14563	9.90000	95.12037			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			11.11000	90.15002	11.11000	90.12324		888,800,000,000.00		80,000,000	20,000,000
Total SBS38 SPOT								888,800,000,000.00		80,000,000	20,000,000
Total For SBS38								888,800,000,000.00		80,000,000	20,000,000
SBS39 On 29/01/2030 Spot Bond			11.82000	87.22565	11.82000	87.19814			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			10.55000	94.88584	10.55000	94.85905			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.94076			0.00	0	1,000,000,000
Total SBS40 SPOT									0.00	0	1,000,000,000
Total For SBS40									0.00	0	1,000,000,000
SBS41 On 12/11/2022 Spot Bond			10.65000	100.49035	10.65000	100.46171			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.24000	100.38217	11.24000	100.35202			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	100.17485	11.41000	100.14432			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.85420			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.87912			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			10.56000	101.52239	10.56000	101.49369			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.89812			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.73500	103.40901	7.73500	103.38757			0.00	0	1,800,000,000
Total SBS9 SPOT									0.00	0	1,800,000,000
Total For SBS9									0.00	0	1,800,000,000
SBSI11 On 07/12/2023 Spot Bond			2.88000	119.60679	2.88000	271.87384			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.99000	133.68589	1.99000	134.95048			0.00	0	4,000,000,000
Total SBSI12 SPOT									0.00	0	4,000,000,000
Total For SBSI12									0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI14 On 07/12/2033 Spot Bond			3.47000	193.79308	3.47000	193.91769			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	39.84944	100.00000	39.75290			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	101.89965			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	52.32995	100.00000	52.20318			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				173.57771	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.30000	120.00643	2.30000	134.59870		13,534,284,680,000.00	5,884,471,600	0	
Total SHI05 SPOT								13,534,284,680,000.00	5,884,471,600	0	
Total For SHI05								13,534,284,680,000.00	5,884,471,600	0	
SHPCB On 03/04/2017 Spot Bond			6.50000	103.06970	6.50000	103.05169		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	100.83367		0.00	0	0	
Total SHS01 SPOT								0.00	0	0	
Total For SHS01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.95946				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			9.55000	101.09811	9.55000	101.07234				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.41259				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	101.62898				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	100.02213				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	55.70323	100.00000	55.56530				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.21250				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.02600				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	98.64499	100.00000	98.37838				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	66.81667	100.00000	66.65303				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	58.66538	100.00000	58.52326				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS19 On 10/09/2017 Spot Bond			9.65000	101.05840	9.65000	101.03251				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	101.52318				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	100.71689				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	99.86496				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	99.86000				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			10.68000	99.42568	10.68000	99.39742				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.85241				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	101.51539				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.58543				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	16.89436	100.00000	16.85344				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			8.63500	101.36676	8.63500	101.34357				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			10.23500	97.70069	10.23500	97.67391				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01 On 15/09/2017 Spot Bond			9.45000	98.57995	9.45000	98.55522			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	100.69294			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	100.96059			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	100.68084			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	100.69706			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	101.04344			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			8.75000	102.45708	8.75000	102.43308			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	101.40651			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.35432			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			10.45500	95.74585	10.45500	95.71919			0.00	0	400,000,000
Total SSA06 SPOT									0.00	0	400,000,000
Total For SSA06									0.00	0	400,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.54171			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	99.85722			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.33885				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			10.35000	86.05201	10.35000	86.02828				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			10.35000	86.05201	10.35000	86.02828				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			10.06000	92.63784	10.06000	92.61286				0.00	0	530,200,000
Total SSN007 SPOT										0.00	0	530,200,000
Total For SSN007										0.00	0	530,200,000
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.11464				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			8.93000	99.27662	8.93000	99.25306				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			2.76000	113.34039	2.76000	113.75462				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			9.74500	97.91719	9.74500	97.89175				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.26153	8.50000	100.60931				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	98.46892	11.18000	98.43966				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.46605				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			11.44000	69.02115	11.44000	69.00040				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.40895			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	101.39052			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	99.85965			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	101.54534			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	99.83111			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	100.65310			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.14553			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.51629			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	100.86478			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
SY1282: On 23/03/2016 Spot Bond				100.00000	0.00000	100.00000			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	99.15471			0.00	0	0
Total SY1283 SPOT									0.00	0	0
Total For SY1283									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1284 On 22/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1284 SPOT										0.00	0	0
Total For SY1284										0.00	0	0
SY1285 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY1286 On 18/08/2016 Spot Bond				100.00000	0.00000	100.74520				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	100.53538				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1288 On 29/03/2016 Spot Bond				100.00000	0.00000	99.88094				0.00	0	0
Total SY1288 SPOT										0.00	0	0
Total For SY1288										0.00	0	0
SY1289 On 26/04/2016 Spot Bond				100.00000	0.00000	99.32110				0.00	0	0
Total SY1289 SPOT										0.00	0	0
Total For SY1289										0.00	0	0
SY1290 On 10/06/2016 Spot Bond				100.00000	0.00000	98.40349				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0
SY1291 On 17/06/2016 Spot Bond				100.00000	0.00000	98.25853				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1293 On 19/04/2016 Spot Bond			100.00000	93.35038	100.00000	100.00000				0.00	0	0
Total SY1293 SPOT										0.00	0	0
Total For SY1293										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.81000	94.89336	9.81000	94.86853				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	100.69300				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	100.72138				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A12 On 21/02/2048 Spot Bond			10.29000	89.04206	10.29000	97.20075				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.29841				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.31120				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			10.19000	101.82855	10.19000	96.06017				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.31938				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	101.08139				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.31563				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.03891				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	99.50200				0.00	0	120,000,000
Total TFS123 SPOT										0.00	0	120,000,000
Total For TFS123										0.00	0	120,000,000
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	101.09256				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	101.67003				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.70990				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	100.75901				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.93500	101.56784	7.93500	101.54636				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	101.41149				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	101.44691				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	101.40239	7.83000	101.38098				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	101.39201				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	101.43629				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	90.87427	7.39000	101.30428				0.00	0	1,100,000,000
Total TH10A6 SPOT										0.00	0	1,100,000,000
Total For TH10A6										0.00	0	1,100,000,000
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.39201				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	101.41516				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	91.14060	7.16000	101.26414				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.52304			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.51596			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.68585			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.66286			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	102.35724			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	102.27783			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	101.36939			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	101.42573			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	101.56141	8.73000	101.53757			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	101.17739			0.00	0	102,442,000
Total TH11A4 SPOT									0.00	0	102,442,000
Total For TH11A4									0.00	0	102,442,000
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	101.41516			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.90500	85.74953	9.90500	97.98124			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.04224				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	101.43628				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	101.50489				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	101.48555				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	101.50002				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	101.65957				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	101.67523				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	101.61330				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	102.20642				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.21342				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	102.20542				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	100.66390				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.68388				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			10.24000	97.59499	10.24000	97.74550				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	100.67189				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	100.69985				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			10.15000	96.18819	10.15000	96.16204				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	100.68895				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	100.72138				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			10.26000	83.62637	10.26000	95.19247				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	100.73576				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.73576				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75785				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.75785				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.79946				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	100.79946				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	100.82262				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	100.82181				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	101.05653				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	101.05653				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	101.24559				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	101.08009				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	100.65350				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.67109				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.69985				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.39000	97.24377	10.39000	97.06383				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A ¹ On 21/08/2018 Spot Bond				100.00000	0.00000	100.65429				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A ⁶ On 21/08/2018 Spot Bond				100.00000	0.00000	100.67189				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A ⁷ On 21/08/2020 Spot Bond				100.00000	0.00000	100.70384				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A ⁸ On 21/08/2020 Spot Bond			10.28000	98.33822	10.28000	98.54200				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A ⁹ On 21/08/2018 Spot Bond				100.00000	0.00000	100.28628				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	100.73576				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B ² On 21/08/2020 Spot Bond				100.00000	0.00000	100.73656				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B ³ On 21/08/2020 Spot Bond				100.00000	0.00000	100.32952				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13C ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	100.79150				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C ² On 21/08/2020 Spot Bond				100.00000	0.00000	100.79787				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C ³ On 21/08/2020 Spot Bond				100.00000	0.00000	100.34676				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13D ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	101.08059				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	101.05260				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.46668				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.43806				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	6.79378	101.06155	6.77699				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	101.45260				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	95.44660	100.00000	95.20186				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	101.53901				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0

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	101.41149				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.42920				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	101.43806				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	101.40087				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	101.42920				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	101.52659				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	101.52659				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	101.52659				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	101.66817				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	101.70355				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	101.65932				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	102.36609				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0

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 18/07/2039 Spot Bond				100.00000	0.00000	102.41020			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.39256			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			10.46000	86.72977	10.46000	86.64574			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.00000	103.68184	9.00000	103.65677			0.00	0	46,073,729,900
Total TN17 SPOT									0.00	0	46,073,729,900
Total For TN17									0.00	0	46,073,729,900
TN20 On 17/09/2020 Spot Bond			10.32000	100.82798	10.32000	100.80041		2,094,753,600,000.00	202,980,000	31,514,600,000	
Total TN20 SPOT								2,094,753,600,000.00	202,980,000	31,514,600,000	
Total For TN20								2,094,753,600,000.00	202,980,000	31,514,600,000	
TN20U On 14/04/2020 Spot Bond			100.00000	2.67347	100.00000	2.66693			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			10.96000	103.28578	10.96000	103.25550			0.00	0	38,801,100,000
Total TN23 SPOT									0.00	0	38,801,100,000
Total For TN23									0.00	0	38,801,100,000
TN25 On 19/08/2025 Spot Bond			11.21000	91.08133	11.21000	91.05404		253,346,000,000,000.00	22,600,000,000	34,800,000,000	
Total TN25 SPOT								253,346,000,000,000.00	22,600,000,000	34,800,000,000	
Total For TN25								253,346,000,000,000.00	22,600,000,000	34,800,000,000	
TN27 On 14/11/2027 Spot Bond			11.21000	88.36116	11.21000	88.33468		42,598,000,000,000.00	3,800,000,000	1,900,000,000	
Total TN27 SPOT								42,598,000,000,000.00	3,800,000,000	1,900,000,000	
Total For TN27								42,598,000,000,000.00	3,800,000,000	1,900,000,000	
TN30 On 09/10/2030 Spot Bond			11.67500	96.64709	11.67500	96.61713			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			11.89500	95.83135	11.89500	95.80110			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000
Total For TN40									0.00	0	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.34133				0.00	0	0
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.51285				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.98869				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	100.87333				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.16405				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	100.87432				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	100.89434				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	100.89998				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.08500	10.00000	107.05700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/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
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.71809				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.70096				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	101.47575				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	101.41799				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	100.51409				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			10.28000	100.15021	10.28000	100.12263				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.81863	10.00000	99.79274				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.82314	9.75000	99.79790				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.82643	100.00000	9.80188				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.20745				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	100.21724				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			10.54000	99.46442	10.54000	99.77260				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.23286			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.26401			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	100.33551			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.19861			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.20928			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.85479	100.00000	7.83575			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.36674	100.00000	8.34646			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.21521			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.67391	100.00000	8.65289			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.21639			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	8.92989	100.00000	8.90824			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	100.24944			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.05278	100.00000	12.02358			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.32189			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	15.48286	100.00000	15.44534			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	16.35504	100.00000	16.31453			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	1.64354	100.00000	1.63947			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP18 On 31/03/2016 Spot Bond				100.00000	0.00000	99.84615			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP19 On 12/05/2016 Spot Bond				100.00000	0.00000	99.04671			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	98.76810			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	98.48164			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
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	97.14042			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TSP195 On 15/09/2016 Spot Bond				100.00000	0.00000	96.53527			0.00	0	0
Total TSP196 SPOT									0.00	0	0
Total For TSP196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	96.06753				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	95.77184				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	95.01442				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	94.67663				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	97.20692				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	93.03263				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	94.87544				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	96.53630				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	92.18613				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	92.09628				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	17.08506	100.00000	17.04275				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	101.38297				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.99160				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	100.55295				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	100.27921				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.00000	0.00000	101.39719				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	93.58974	100.00000	93.35038				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	101.01822				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	100.94532				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	100.81458				0.00	0	0
Total TWC151 SPOT										0.00	0	0
Total For TWC151										0.00	0	0
TWC15 On 23/03/2016 Spot Bond				100.00000	0.00000	100.69837				0.00	0	0
Total TWC154 SPOT										0.00	0	0
Total For TWC154										0.00	0	0
TWC15 On 23/05/2016 Spot Bond				100.00000	0.00000	100.61093				0.00	0	0
Total TWC155 SPOT										0.00	0	0
Total For TWC155										0.00	0	0
TWC15 On 30/03/2016 Spot Bond				100.00000	0.00000	100.51943				0.00	0	0
Total TWC157 SPOT										0.00	0	0
Total For TWC157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC15 On 11/04/2016 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total TWC158 SPOT									0.00	0	0
Total For TWC158									0.00	0	0
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	100.26773			0.00	0	0
Total TWC159 SPOT									0.00	0	0
Total For TWC159									0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	100.18575			0.00	0	0
Total TWC160 SPOT									0.00	0	0
Total For TWC160									0.00	0	0
TWC16 On 31/05/2016 Spot Bond			100.00000	84.29561	100.00000	84.10138		030,000,000,000,000.00	30,300,000,000	15,300,000,000	
Total TWC161 SPOT								10,000,000,000,000.00	30,300,000,000	15,300,000,000	
Total For TWC161								10,000,000,000,000.00	30,300,000,000	15,300,000,000	
TWC16 On 31/08/2016 Spot Bond			100.00000	76.55172	100.00000	76.28866		840,000,000,000,000.00	8,400,000,000	8,400,000,000	
Total TWC162 SPOT								10,000,000,000,000.00	8,400,000,000	8,400,000,000	
Total For TWC162								10,000,000,000,000.00	8,400,000,000	8,400,000,000	
TWC16 On 24/05/2016 Spot Bond			100.00000	85.68075	100.00000	100.00000		0.00	0	0	
Total TWC163 SPOT								0.00	0	0	
Total For TWC163								0.00	0	0	
TWC16 On 24/08/2016 Spot Bond			100.00000	75.30364	100.00000	100.00000		0.00	0	0	
Total TWC164 SPOT								0.00	0	0	
Total For TWC164								0.00	0	0	
TWC16 On 20/06/2016 Spot Bond			100.00000	80.57395	100.00000	100.00000		0.00	0	0	
Total TWC165 SPOT								0.00	0	0	
Total For TWC165								0.00	0	0	
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	101.45464		0.00	0	0	
Total TWCJ24 SPOT								0.00	0	0	
Total For TWCJ24								0.00	0	0	
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	100.57962		0.00	0	0	
Total TWCJ25 SPOT								0.00	0	0	
Total For TWCJ25								0.00	0	0	
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	101.34286		0.00	0	0	
Total TWCM24 SPOT								0.00	0	0	
Total For TWCM24								0.00	0	0	
TWCM2 On 27/05/2016 Spot Bond				100.20292	0.00000	100.53724		0.00	0	0	
Total TWCM25 SPOT								0.00	0	0	
Total For TWCM25								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			10.18000	102.60617	10.18000	102.57850				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.11000	101.63655	11.11000	101.60670				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										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	7.77602	100.00000	7.76045				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.57286	100.00000	8.55187				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	8.92670	100.00000	8.90483				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	9.28835	100.00000	9.26371				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	7.60004	100.00000	7.58482				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	8.47579	100.00000	8.45503				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	8.70160	100.00000	8.68028				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	9.04542	100.00000	9.02142				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	99.86470				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	99.80652				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	103.54388				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	101.05848				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	100.39680				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.03381				0.00	9,720,000,000	2,430,000,000
Total VKE02 SPOT										0.00	9,720,000,000	2,430,000,000
Total For VKE02										0.00	9,720,000,000	2,430,000,000
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.03507				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	99.87871				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	99.86751				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.01956				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	100.35490				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA01L On 20/01/2023 Spot Bond			100.00000	7.31017	100.00000	7.29553			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	8.21192	100.00000	8.19180			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	10.14057	100.00000	10.11574			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	5.24576	100.00000	5.23184			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	7.13418	100.00000	7.11990			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	8.11485	100.00000	8.09497			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.36590	100.00000	10.34052			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	5.00283	100.00000	4.98956			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	0.00050	100.00000	0.00050			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			7.77500	104.75495	7.77500	104.73295			0.00	0	155,753,000,000
Total WS04 SPOT									0.00	0	155,753,000,000
Total For WS04									0.00	0	155,753,000,000
WS05 On 01/08/2018 Spot Bond			1.57000	242.52755	1.57000	242.49702		23,550,000,000.00		15,000,000	15,000,000
Total WS05 SPOT								23,550,000,000.00		15,000,000	15,000,000
Total For WS05								23,550,000,000.00		15,000,000	15,000,000
WSP2 On 28/05/2017 Spot Bond			8.52000	103.39889	8.52000	103.37519			0.00	0	2,000,000,000
Total WSP2 SPOT									0.00	0	2,000,000,000
Total For WSP2									0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			8.99000	102.89722	8.99000	102.87236				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			9.26500	101.96823	9.26500	101.94286				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			9.49500	100.88020	9.49500	100.85449				0.00	0	161,982,026,530
Total WSP5 SPOT										0.00	0	161,982,026,530
Total For WSP5										0.00	0	161,982,026,530
Z083 On 30/09/2019 Spot Bond			8.38000	74.92557	8.38000	74.90868				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	66.97248	100.00000	66.84982				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.27e+017	166,788,334,000	345,870,969,430
Total for SPOT :										1.27e+017	166,788,334,000	345,870,969,430
Total Futures										1.27e+017	166,788,334,979	345,871,592,609
Total Options										0.00	0	63,515
Grand Total:										1.27e+017	166,788,334,979	345,871,656,124