



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 04/08/2016 Bond Future			131.25908	131.25908	131.15248	131.15248			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.08844	132.08844	131.98133	131.98133			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Call			4,282.48000	4.28248	4,389,080		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Call			4,272.48000	4.27248	4,379,080		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Call			4,292.48000	4.29248	4,399,080		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			188.67000	0.18867	81,560		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			168.67000	0.16867	61,560		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			178.67000	0.17867	71,560		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future			10.57684	76.89731	10.58577	76.84031			0.00	0	8,710
ES33	On	04/08/2016	Bond Future			10.66336	78.35672	10.67244	78.29958			0.00	0	350
ES33	On	03/11/2016	Bond Future			10.74855	76.05297	10.75780	75.99557			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.82879	77.58705	10.83820	77.52943			0.00	0	0
Total ES33 Future												0.00	0	9,060
ES33	On	05/05/2016	Bond Future	10.01	Put			3,812.97000	3.81297	3,755,970		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			3,950.61000	3.95061	3,893,610		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			3,881.74000	3.88174	3,824,740		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			2,795.94000	2.79594	2,738,800		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			2,729.52000	2.72952	2,672,380		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			2,663.19000	2.66319	2,606,050		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			3,309.02000	3.30902	3,366,420		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			3,193.11000	3.19311	3,250,510		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			3,251.10000	3.25110	3,308,500		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			1,479.65000	1.47965	1,422,030		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Put			1,416.64000	1.41664	1,359,020		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			1,542.74000	1.54274	1,485,120		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,060
ES42	On	05/05/2016	Bond Future			10.75685	80.74174	10.76579	80.67739			0.00	0	7,250
ES42	On	04/08/2016	Bond Future			10.84391	82.27405	10.85300	82.20955			0.00	0	4,900
ES42	On	03/11/2016	Bond Future			10.92880	79.57489	10.93809	79.50990			0.00	0	0
Total ES42 Future												0.00	0	12,150
Total For ES42												0.00	0	12,150
I2025	On	05/05/2016	Bond Future			126.14731	126.14731	126.05074	126.05074			202,214,137.93	1,603	4,068
I2025	On	04/08/2016	Bond Future			127.28446	127.28446	127.18753	127.18753			204,036,989.38	1,603	2,204
I2025	On	03/11/2016	Bond Future			129.71286	129.71286	129.61566	129.61566			0.00	0	0
Total I2025 Future												406,251,127.31	3,206	6,272

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2016	Bond Future	125.99	Call			60.74000	0.06074	157,310		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			50.74000	0.05074	147,310		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			40.74000	0.04074	137,310		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,317.53000	3.31753	3,414,460		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			3,337.53000	3.33753	3,434,460		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			3,327.53000	3.32753	3,424,460		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	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			385.66000	0.38566	482,860		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			405.66000	0.40566	502,860		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			395.66000	0.39566	492,860		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												406,251,127.31	3,206	6,272
I2033	On	05/05/2016	Bond Future			106.57431	106.57431	106.49194	106.49194			65,116,903.41	611	284
I2033	On	04/08/2016	Bond Future			108.60585	108.60585	108.52331	108.52331			17,376,936.00	160	3,470
I2033	On	03/11/2016	Bond Future			109.64840	109.64840	109.56548	109.56548			0.00	0	0
Total I2033 Future												82,493,839.41	771	3,754
I2033	On	05/05/2016	Bond Future	102.39	Call			4,101.94000	4.10194	4,184,310		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			4,091.94000	4.09194	4,174,310		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			4,081.94000	4.08194	4,164,310		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			3,523.31000	3.52331	3,605,850		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			3,513.31000	3.51331	3,595,850		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Call			3,533.31000	3.53331	3,615,850		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			395.48000	0.39548	478,400		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			385.48000	0.38548	468,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			405.48000	0.40548	488,400		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												82,493,839.41	771	3,754
I2038	On	05/05/2016	Bond Future			134.23983	134.23983	134.13568	134.13568			81,886,296.30	610	10,578
I2038	On	04/08/2016	Bond Future			135.37272	135.37272	135.26809	135.26809			438,066,121.92	3,236	12,055
I2038	On	03/11/2016	Bond Future			137.95543	137.95543	137.85063	137.85063			0.00	0	0
Total I2038 Future												519,952,418.22	3,846	22,633
I2038	On	05/05/2016	Bond Future	130.99	Call			3,145.68000	3.14568	3,249,830		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			3,135.68000	3.13568	3,239,830		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			3,125.68000	3.12568	3,229,830		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			5,958.09000	5.95809	6,062,720		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			5,948.09000	5.94809	6,052,720		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			5,968.09000	5.96809	6,072,720		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			1,530.63000	1.53063	1,635,430		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			1,520.63000	1.52063	1,625,430		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			1,540.63000	1.54063	1,645,430		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												519,952,418.22	3,846	22,633
I2046	On	05/05/2016	Bond Future			134.23173	134.23173	134.12688	134.12688			24,430,174.86	182	12,460
I2046	On	04/08/2016	Bond Future			136.79052	136.79052	136.68547	136.68547			19,561,044.36	143	3,674
I2046	On	03/11/2016	Bond Future			137.88440	137.88440	137.77896	137.77896			0.00	0	0
Total I2046 Future												43,991,219.22	325	16,134
I2046	On	05/05/2016	Bond Future	129.99	Call			4,136.88000	4.13688	4,241,730		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			4,126.88000	4.12688	4,231,730		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			4,116.88000	4.11688	4,221,730		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			7,685.47000	7.68547	7,790,520		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.01	Call			7,675.47000	7.67547	7,780,520		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			7,665.47000	7.66547	7,770,520		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Call			708.96000	0.70896	814,400		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			698.96000	0.69896	804,400		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			688.96000	0.68896	794,400		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												43,991,219.22	325	16,134
I2050	On	05/05/2016	Bond Future			145.04102	145.04102	145.27604	145.27604			125,170,400.26	863	11,659
I2050	On	04/08/2016	Bond Future			146.22844	146.22844	146.46994	146.46994			0.00	0	8,789
I2050	On	03/11/2016	Bond Future			149.01829	149.01829	149.26620	149.26620			0.00	0	0
Total I2050 Future												125,170,400.26	863	20,448
I2050	On	05/05/2016	Bond Future	137.99	Call			7,286.04000	7.28604	7,051,020		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			7,276.04000	7.27604	7,041,020		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			7,266.04000	7.26604	7,031,020		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			7,349.94000	7.34994	7,108,440		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			7,339.94000	7.33994	7,098,440		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			7,329.94000	7.32994	7,088,440		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			273.80000	0.27380	521,710		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			253.80000	0.25380	501,710		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			263.80000	0.26380	511,710		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												125,170,400.26	863	20,448
R186	On	05/05/2016	Bond Future			9.08488	113.53505	9.08766	113.51516		10.05	2,502,312,502.00	22,040	42,709
R186	On	04/08/2016	Bond Future			9.14172	110.38568	9.14441	110.36683		10.87	3,653,434,850.96	33,097	74,928
R186	On	03/11/2016	Bond Future			9.19338	112.48334	9.19602	112.46521			0.00	0	0
Total R186 Future												6,155,747,352.96	55,137	117,637

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	9.72	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			11,711.02000	11.71102	11,691,130	9.72	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,531.35000	5.53135	5,511,050	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			187.63000	0.18763	165,940	10.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,905.59000	1.90559	1,864,010	10.00	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			5,539.68000	5.53968	5,559,010	10.57	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			1.21000	0.00121	0,650	10.57	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			1.10000	0.00110	0,630	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,455.05000	5.45505	5,434,690	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			87.14000	0.08714	72,870	9.97	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			2,538.95000	2.53895	2,504,790	9.97	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			6,003.78000	6.00378	6,023,400	10.62	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			0.53000	0.00053	0,260	10.62	297.96	1,146	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			1,471.34000	1.47134	1,453,950	10.19	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			0.83000	0.00083	0,460	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,607.74000	5.60774	5,587,480	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			0.95000	0.00095	0,540	9.84	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			318.62000	0.31862	281,340	10.19	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,340.10000	5.34010	5,359,230	10.56	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			1.70000	0.00170	0,940	10.56	1,077.24	1,146	5,000
R186	On	04/08/2016	Bond Future	8.50	Put			5,489.75000	5.48975	5,465,910	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			2,157.84000	2.15784	2,137,160	10.87	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.60	Call			4,394.08000	4.39408	4,396,200	11.07	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,264.62000	1.26462	1,247,890	11.07	1,544,887.82	1,238	5,635
R186	On	04/08/2016	Bond Future	8.49	Call			827.56000	0.82756	822,580	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,547.05000	5.54705	5,523,220	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			844.44000	0.84444	839,450	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			6,412.60000	6.41260	6,419,800	11.30	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			636.07000	0.63607	624,420	11.30	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.51	Call			861.57000	0.86157	856,570	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			5,432.76000	5.43276	5,408,910	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			2,894.27000	2.89427	2,892,440	10.87	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,637.21000	1.63721	1,619,080		0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,567.17000	1.56717	1,549,040		0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			1,707.32000	1.70732	1,689,190		0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												1,546,263.02	3,530	30,925
Total For R186												6,157,293,615.98	58,667	148,562

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2016	Bond Future			298.91489	298.91489	298.68740	298.68740			151,549,849.23	507	1,246
R197	On	04/08/2016	Bond Future			298.11646	298.11646	297.88840	297.88840			151,145,045.22	507	1,502
R197	On	03/11/2016	Bond Future			303.80411	303.80411	303.57551	303.57551			0.00	0	0
Total R197 Future												302,694,894.45	1,014	2,748
R197	On	05/05/2016	Bond Future	300.00	Put			1,312.60000	1.31260	1,085,110		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			1,322.60000	1.32260	1,095,110		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			1,302.60000	1.30260	1,075,110		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	04/08/2016	Bond Future	293.96	Call			3,928.40000	3.92840	4,156,460		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			3,918.40000	3.91840	4,146,460		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			3,908.40000	3.90840	4,136,460		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			4.49000	0.00449	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			15.51000	0.01551	244,110		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			5.51000	0.00551	234,110		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	224,110		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												302,694,894.45	1,014	2,748
R202	On	05/05/2016	Bond Future			248.52454	248.52454	248.33213	248.33213		9.10	4,341,475,189.26	17,469	25,703
R202	On	04/08/2016	Bond Future			249.81118	249.81118	249.61854	249.61854		8.51	4,244,291,948.20	16,990	20,214
R202	On	03/11/2016	Bond Future			254.57748	254.57748	254.38387	254.38387			0.00	0	0
Total R202 Future												8,585,767,137.46	34,459	45,917
R202	On	05/05/2016	Bond Future	247.01	Call			2,308.04000	2.30804	2,358,150	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			985.91000	0.98591	843,610	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			2,320.65000	2.32065	2,371,290	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			978.52000	0.97852	836,750	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			2,314.34000	2.31434	2,364,720	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			982.21000	0.98221	840,180	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			8,467.80000	8.46780	8,587,000	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			2,109.26000	2.10926	2,035,820	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			8,481.82000	8.48182	8,601,160	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			2,103.28000	2.10328	2,029,980	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			8,474.81000	8.47481	8,594,070	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			2,106.27000	2.10627	2,032,890	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			533.87000	0.53387	727,480		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			523.87000	0.52387	717,480		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			513.87000	0.51387	707,480		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												8,585,767,137.46	34,459	45,917
R2023	On	05/05/2016	Bond Future			8.90506	95.68636	8.91802	95.62365		7.85	388,199,562.52	4,057	3,138
R2023	On	04/08/2016	Bond Future			8.96448	97.50230	8.97783	97.43962		8.06	536,750,161.50	5,505	5,453
R2023	On	03/11/2016	Bond Future			9.02507	95.42370	9.03888	95.36084		8.13	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.07415	97.34815	9.08844	97.28517			0.00	0	0
Total R2023 Future												924,949,724.02	9,562	8,591
R2023	On	05/05/2016	Bond Future	8.24	Call			1.21000	0.00121	0,850	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,353.03000	3.35303	3,289,960	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1.39000	0.00139	0,980	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,302.71000	3.30271	3,239,590	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1.59000	0.00159	1,130	7.65	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			3,252.44000	3.25244	3,189,270	7.65	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			440.86000	0.44086	447,850	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,984.01000	3.98401	3,928,320	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			450.63000	0.45063	457,780	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,944.66000	3.94466	3,889,130	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			460.41000	0.46041	467,720	7.87	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,905.35000	3.90535	3,849,980	7.87	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,041.19000	1.04119	1,018,640	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,146.22000	4.14622	4,186,180	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,065.77000	1.06577	1,042,870	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,177.51000	4.17751	4,217,650	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,053.42000	1.05342	1,030,700	8.42	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,208.89000	4.20889	4,249,200	8.42	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,013.09000	1.01309	950,110		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,102.42000	1.10242	1,039,440		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,057.74000	1.05774	994,760		0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												924,949,724.02	9,562	8,591
R203	On	05/05/2016	Bond Future			7.95741	101.60551	7.98211	101.57440		1.57	4,224,960,316.82	41,582	8,714

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future			8.02821	103.53382	8.05762	103.50340		1.29	5,311,077,898.36	51,298	55,083
R203	On	03/11/2016	Bond Future			8.10658	101.32922	8.14361	101.29926		1.09	0.00	0	0
R203	On	02/02/2017	Bond Future			8.10801	103.37293	8.15898	103.34358			0.00	0	0
Total R203 Future												9,536,038,215.18	92,880	63,797
R203	On	05/05/2016	Bond Future	7.24	Call			0.01000	0.00001	0,000	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			940.70000	0.94070	909,580	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			0.01000	0.00001	0,010	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			927.94000	0.92794	896,830	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			0.01000	0.00001	0,010	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			915.19000	0.91519	884,080	1.51	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			36.28000	0.03628	39,130	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			866.07000	0.86607	838,500	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			33.94000	0.03394	36,630	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			884.67000	0.88467	856,940	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			35.05000	0.03505	37,810	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			875.31000	0.87531	847,650	1.24	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			689.98000	0.68998	711,850	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			129.20000	0.12920	121,110	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			696.20000	0.69620	718,150	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			127.40000	0.12740	119,390	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			702.44000	0.70244	724,480	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			125.62000	0.12562	117,700	1.16	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			264.81000	0.26481	235,460		0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			259.03000	0.25903	229,680		0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			253.24000	0.25324	223,890		0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												9,536,038,215.18	92,880	63,797
R2030	On	05/05/2016	Bond Future			9.46002	91.08145	9.46791	91.02627			72,682,997.10	798	8,120
R2030	On	04/08/2016	Bond Future			9.52074	88.80180	9.52874	88.74669			512,386,386.00	5,770	23,052
R2030	On	03/11/2016	Bond Future			9.57288	90.48937	9.58100	90.43418			0.00	0	0
Total R2030 Future												585,069,383.10	6,568	31,172
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			3,431.28000	3.43128	3,376,100		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			3,357.59000	3.35759	3,302,410		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			3,283.99000	3.28399	3,228,810		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/08/2016	Bond Future	10.17	Call			4,264.89000	4.26489	4,320,000		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			1,658.93000	1.65893	1,603,740		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			1,589.23000	1.58923	1,534,040		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			1,728.70000	1.72870	1,673,510		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												585,069,383.10	6,568	31,172
R2032	On	05/05/2016	Bond Future			9.59987	89.99288	9.60767	89.93506		14.01	78,023,826.96	867	9,032
R2032	On	04/08/2016	Bond Future			9.65955	91.70075	9.66745	91.64296		14.59	79,504,550.25	867	6,960
R2032	On	03/11/2016	Bond Future			9.71564	89.28440	9.72367	89.22640		14.98	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.76338	91.08541	9.77151	91.02738			0.00	0	0
Total R2032 Future												157,528,377.21	1,734	15,992
R2032	On	05/05/2016	Bond Future	8.99	Call			8.30000	0.00830	5,990	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			4,763.20000	4.76320	4,703,070	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			9.25000	0.00925	6,740	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			4,684.25000	4.68425	4,623,920	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			10.31000	0.01031	7,570	13.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			4,605.51000	4.60551	4,544,950	13.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			961.57000	0.96157	964,990	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			6,124.97000	6.12497	6,070,600	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			979.90000	0.97990	983,440	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			6,063.93000	6.06393	6,009,680	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			998.47000	0.99847	1,002,120	14.29	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			6,003.24000	6.00324	5,949,100	14.29	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,130.82000	6.13082	6,160,740	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,244.41000	2.24441	2,216,330	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,175.38000	6.17538	6,205,460	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,221.44000	2.22144	2,193,520	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,220.05000	6.22005	6,250,310	15.40	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,198.65000	2.19865	2,170,910	15.40	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,747.98000	1.74798	1,689,950		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,894.99000	1.89499	1,836,960		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,821.44000	1.82144	1,763,410		0.00	0	0
Total R2032 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									157,528,377.21	1,734	15,992
R2035 On 05/05/2016 Bond Future			9.67461	94.83550	9.68729	94.73249			0.00	0	3,926
R2035 On 04/08/2016 Bond Future			9.73097	96.63530	9.74389	96.53160			437,564,638.40	4,528	5,341
R2035 On 03/11/2016 Bond Future			9.78685	93.96955	9.80005	93.86484			0.00	0	0
Total R2035 Future									437,564,638.40	4,528	9,267
R2035 On 05/05/2016 Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.35	Call			5,146.73000	5.14673	5,249,740		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.36	Call			5,220.96000	5.22096	5,323,970		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.37	Call			5,295.08000	5.29508	5,398,090		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.37	Call			4,817.36000	4.81736	4,921,060		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.35	Call			4,669.57000	4.66957	4,773,270		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.36	Call			4,743.51000	4.74351	4,847,210		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 03/11/2016 Bond Future	9.57	Put			1,851.54000	1.85154	1,746,830		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Put			1,769.87000	1.76987	1,665,160		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.59	Put			1,688.31000	1.68831	1,583,600		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									437,564,638.40	4,528	9,267
R2037 On 05/05/2016 Bond Future			9.73995	91.35313	9.75281	91.24952		15.43	1,081,986,471.72	11,844	19,357
R2037 On 04/08/2016 Bond Future			9.80041	88.82812	9.81354	88.72361		16.85	1,054,922,753.12	11,876	39,584
R2037 On 03/11/2016 Bond Future			9.85284	90.51622	9.86624	90.41065		16.59	0.00	0	0
R2037 On 02/02/2017 Bond Future			9.89811	88.08511	9.91178	87.97848			0.00	0	0
Total R2037 Future									2,136,909,224.84	23,720	58,941
R2037 On 05/05/2016 Bond Future	9.67	Call			633.71000	0.63371	628,870	15.39	0.00	0	500
R2037 On 05/05/2016 Bond Future	9.67	Put			1,304.30000	1.30430	1,195,850	15.39	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			2.10000	0.00210	1,420	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			6,494.98000	6.49498	6,390,690	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			2.38000	0.00238	1,620	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			6,405.38000	6.40538	6,301,010	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			2.69000	0.00269	1,850	15.09	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			6,315.94000	6.31594	6,211,490	15.09	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			6,102.11000	6.10211	6,014,880	16.62	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			1,371.45000	1.37145	1,389,030	16.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.25	Put			6,039.11000	6.03911	5,952,180	16.62	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,395.19000	1.39519	1,413,070	16.63	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			5,976.68000	5.97668	5,890,050	16.63	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,348.15000	1.34815	1,365,430	16.62	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,501.25000	6.50125	6,560,650	16.89	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,673.78000	2.67378	2,627,610	16.89	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,407.47000	6.40747	6,466,300	16.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,726.87000	2.72687	2,680,130	16.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,454.30000	6.45430	6,513,410	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,700.21000	2.70021	2,653,750	16.88	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,835.92000	1.83592	1,729,290		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,997.16000	1.99716	1,890,530		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,916.48000	1.91648	1,809,850		0.00	0	0
Total R2037 Option												0.00	0	500
Total For R2037												2,136,909,224.84	23,720	59,441
R204	On	05/05/2016	Bond Future			8.32748	102.31200	8.35201	102.25566		3.07	1,088,088,120.00	10,635	10,611
R204	On	04/08/2016	Bond Future			8.41077	100.21249	8.43758	100.15637		3.07	1,165,471,258.70	11,630	28,705
R204	On	03/11/2016	Bond Future			8.48819	102.11681	8.51790	102.06062		2.73	0.00	0	0
R204	On	02/02/2017	Bond Future			8.53423	100.13393	8.56750	100.07787			0.00	0	0
Total R204 Future												2,253,559,378.70	22,265	39,316
R204	On	05/05/2016	Bond Future	7.74	Call			0.42000	0.00042	0,360	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,418.21000	1.41821	1,361,810	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			0.49000	0.00049	0,420	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,394.91000	1.39491	1,338,500	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			0.58000	0.00058	0,500	3.00	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,371.64000	1.37164	1,315,220	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			152.46000	0.15246	160,670	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,625.83000	1.62583	1,577,920	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			156.37000	0.15637	164,760	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,608.43000	1.60843	1,560,700	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			160.50000	0.16050	169,070	3.00	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,591.25000	1.59125	1,543,700	3.00	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,638.72000	1.63872	1,678,540	2.84	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			341.36000	0.34136	324,990	2.84	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,652.54000	1.65254	1,692,530	2.85	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			336.59000	0.33659	320,390	2.85	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,666.65000	1.66665	1,706,800	2.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2016	Bond Future	9.23	Put			332.12000	0.33212	316,080	2.85	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			451.89000	0.45189	395,830		0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			485.78000	0.48578	429,720		0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			468.83000	0.46883	412,770		0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												2,253,559,378.70	22,265	39,316
R2040	On	05/05/2016	Bond Future			9.80998	95.04031	9.81784	94.97289		16.08	0.00	0	1,600
R2040	On	04/08/2016	Bond Future			9.87097	92.33473	9.87894	92.26718		17.57	74,052,453.46	802	812
R2040	On	03/11/2016	Bond Future			9.92399	94.08946	9.93208	94.02158			0.00	0	0
Total R2040 Future												74,052,453.46	802	2,412
R2040	On	05/05/2016	Bond Future	9.50	Call			171.87000	0.17187	153,270	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,964.48000	2.96448	2,878,460	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			184.22000	0.18422	165,040	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,886.86000	2.88686	2,800,260	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			160.20000	0.16020	142,190	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			3,042.92000	3.04292	2,957,490	15.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			5,260.85000	5.26085	5,202,620	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,984.40000	1.98440	1,993,300	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			5,378.95000	5.37895	5,320,300	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,015.07000	2.01507	2,024,180	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			5,319.78000	5.31978	5,261,340	17.34	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,045.85000	2.04585	2,055,170	17.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			1,893.77000	1.89377	1,825,890		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			2,067.48000	2.06748	1,999,600		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,980.56000	1.98056	1,912,680		0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												74,052,453.46	802	2,412
R2044	On	05/05/2016	Bond Future			9.83986	92.07416	9.84766	92.00702		16.74	457,884,797.68	4,973	3,999
R2044	On	04/08/2016	Bond Future			9.89948	89.43755	9.90739	89.37024		18.31	444,772,936.15	4,973	20,090
R2044	On	03/11/2016	Bond Future			9.95132	91.13714	9.95934	91.06955		18.02	0.00	0	0
R2044	On	02/02/2017	Bond Future			9.99645	88.59340	10.00457	88.52558			0.00	0	0
Total R2044 Future												902,657,733.83	9,946	24,089
R2044	On	05/05/2016	Bond Future	8.99	Put			7,937.25000	7.93725	7,869,790	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.87000	0.00087	0,500	16.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/05/2016	Bond Future	9.00	Put			7,837.99000	7.83799	7,770,480	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.99000	0.00099	0,580	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			7,738.92000	7.73892	7,671,370	16.27	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.76000	0.00076	0,440	16.27	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,924.81000	1.92481	1,932,970	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			5,600.05000	5.60005	5,540,900	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,954.87000	1.95487	1,963,230	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,539.03000	5.53903	5,480,080	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,985.23000	1.98523	1,993,790	18.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			5,478.46000	5.47846	5,419,710	18.08	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,074.05000	3.07405	3,038,820	18.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,792.26000	6.79226	6,824,240	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,132.74000	3.13274	3,097,130	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,841.13000	6.84113	6,873,300	18.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,103.40000	3.10340	3,067,980	18.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,889.87000	6.88987	6,922,230	18.39	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,082.58000	2.08258	2,014,760		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			1,995.78000	1.99578	1,927,960		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			1,909.12000	1.90912	1,841,300		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												902,657,733.83	9,946	24,089
R2048	On	05/05/2016	Bond Future			9.83942	91.12757	9.84696	91.06146		17.30	1,983,300,433.48	21,764	12,810
R2048	On	04/08/2016	Bond Future			9.89366	92.85706	9.90130	92.79079		18.06	2,021,683,910.32	21,772	56,483
R2048	On	03/11/2016	Bond Future			9.94725	90.18289	9.95500	90.11633		18.64	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.99507	92.00190	10.00293	91.93503			0.00	0	0
Total R2048 Future												4,004,984,343.80	43,536	69,293
R2048	On	05/05/2016	Bond Future	8.99	Call			0.80000	0.00080	0,460	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			8,112.43000	8.11243	8,045,980	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.91000	0.00091	0,530	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			8,010.45000	8.01045	7,943,960	16.81	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			1.04000	0.00104	0,610	16.82	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			7,908.68000	7.90868	7,842,140	16.82	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,361.68000	1.36168	1,365,400	17.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			7,248.20000	7.24820	7,185,650	17.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,314.03000	1.31403	1,317,480	17.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			7,395.19000	7.39519	7,332,370	17.71	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,337.71000	1.33771	1,341,290	17.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.25	Put			7,321.46000	7.32146	7,258,770	17.71	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,757.94000	6.75794	6,788,320	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,320.61000	3.32061	3,284,430	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,806.69000	6.80669	6,837,270	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,289.50000	3.28950	3,253,520	18.97	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,855.80000	6.85580	6,886,560	18.98	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,258.90000	3.25890	3,223,100	18.98	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,109.71000	2.10971	2,042,840		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,021.09000	2.02109	1,954,220		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			1,932.63000	1.93263	1,865,760		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												4,004,984,343.80	43,536	69,293
R207	On	05/05/2016	Bond Future			8.51687	98.36034	8.54603	98.27201		4.41	2,074,813,011.96	21,094	13,853
R207	On	04/08/2016	Bond Future			8.59413	96.58263	8.62532	96.49389		4.53	4,136,827,208.16	42,832	78,094
R207	On	02/02/2017	Bond Future			8.70211	96.75929	8.73837	96.66922		4.03	0.00	0	0
Total R207 Future												6,211,640,220.12	63,926	91,947
R207	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	4.23	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			3,042.66000	3.04266	2,954,330	4.23	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			0.21000	0.00021	0,170	4.28	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,167.04000	2.16704	2,078,670	4.28	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			0.24000	0.00024	0,210	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,135.96000	2.13596	2,047,600	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			0.28000	0.00028	0,240	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,104.91000	2.10491	2,016,540	4.29	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			284.42000	0.28442	301,200	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,053.91000	2.05391	1,981,950	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			271.53000	0.27153	287,700	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,099.20000	2.09920	2,026,630	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			277.92000	0.27792	294,390	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,076.50000	2.07650	2,004,230	4.44	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,080.69000	2.08069	2,136,690	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			869.77000	0.86977	835,700	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,096.72000	2.09672	2,152,950	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			861.37000	0.86137	827,530	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,599.14000	1.59914	1,647,280	4.06	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,174.25000	1.17425	1,132,320	4.06	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,064.71000	2.06471	2,120,480	4.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	9.22	Put			878.23000	0.87823	843,930	4.12	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												6,211,640,220.12	63,926	92,052
R208	On	05/05/2016	Bond Future			8.64565	93.29338	8.68413	93.14953		5.97	1,658,663,003.02	17,779	12,693
R208	On	04/08/2016	Bond Future			8.71133	95.06391	8.75197	94.91849		6.01	4,401,839,288.64	46,304	48,309
R208	On	03/11/2016	Bond Future			8.77247	93.46757	8.81554	93.32031		5.89	0.00	0	0
R208	On	02/02/2017	Bond Future			8.81619	95.35268	8.86193	95.20362			0.00	0	0
Total R208 Future												6,060,502,291.66	64,083	61,002
R208	On	05/05/2016	Bond Future	8.00	Put			2,599.04000	2.59904	2,455,190	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			0.64000	0.00064	0,640	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,560.51000	2.56051	2,416,660	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			0.48000	0.00048	0,470	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,637.60000	2.63760	2,493,740	5.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			0.55000	0.00055	0,550	5.80	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			276.98000	0.27698	299,910	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,050.20000	3.05020	2,927,710	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			283.61000	0.28361	306,980	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,019.79000	3.01979	2,897,740	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			290.36000	0.29036	314,190	5.84	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,989.51000	2.98951	2,867,920	5.84	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,223.08000	3.22308	3,329,880	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			655.82000	0.65582	615,360	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,247.81000	3.24781	3,354,990	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			647.55000	0.64755	607,470	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,198.65000	3.19865	3,305,050	6.11	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			664.41000	0.66441	623,550	6.11	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			693.10000	0.69310	544,040		0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			758.83000	0.75883	609,770		0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			725.96000	0.72596	576,900		0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			0.00000	0.00000	0,000		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												6,060,502,291.66	64,083	61,002
R209	On	05/05/2016	Bond Future			9.61927	71.04943	9.63174	70.96547		16.00	1,442,871,824.44	20,308	9,030
R209	On	04/08/2016	Bond Future			9.67143	72.39783	9.68413	72.31313		16.75	3,154,373,453.10	43,570	52,096
R209	On	03/11/2016	Bond Future			9.72016	70.62281	9.73310	70.53731		17.28	0.00	0	0
R209	On	02/02/2017	Bond Future			9.76137	72.04740	9.77455	71.96100			0.00	0	0
Total R209 Future												4,597,245,277.54	63,878	61,126
R209	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	0,000	15.53	0.00	0	6,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.25	Put			10,319.68000	10.31968	10,235,720	15.53	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			5.31000	0.00531	3,940	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,533.74000	4.53374	4,448,410	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			5.95000	0.00595	4,460	15.64	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			4,460.45000	4.46045	4,375,000	15.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			6.67000	0.00667	5,040	15.65	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,387.35000	4.38735	4,301,760	15.65	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,698.39000	1.69839	1,720,180	16.58	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,631.24000	3.63124	3,568,330	16.58	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,267.97000	2.26797	2,296,470	16.68	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,831.94000	2.83194	2,775,740	16.68	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,588.74000	2.58874	2,620,780	16.73	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,483.13000	2.48313	2,430,470	16.73	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			1,358.15000	1.35815	1,375,680	16.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,273.40000	4.27340	4,206,230	16.52	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			4,925.80000	4.92580	4,978,510	17.20	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			1,061.42000	1.06142	1,029,430	17.20	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			6,359.84000	6.35984	6,421,680	17.47	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			644.71000	0.64471	621,850	17.47	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,313.55000	1.31355	1,330,520	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,370.80000	4.37080	4,303,070	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,335.66000	1.33566	1,352,910	16.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,321.86000	4.32186	4,254,410	16.51	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,373.15000	5.37315	5,421,680	17.70	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,145.69000	2.14569	2,108,720	17.70	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,412.83000	5.41283	5,461,600	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,124.02000	2.12402	2,087,290	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			5,452.60000	5.45260	5,501,600	17.72	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,102.54000	2.10254	2,066,040	17.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,562.31000	1.56231	1,475,910		0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,494.62000	1.49462	1,408,220		0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,630.09000	1.63009	1,543,690		0.00	0	0
Total R209 Option												0.00	0	25,670
Total For R209												4,597,245,277.54	63,878	86,796
R210	On	05/05/2016	Bond Future			183.99609	183.99609	183.85398	183.85398			68,262,549.39	371	739
R210	On	04/08/2016	Bond Future			187.50344	187.50344	187.36090	187.36090			67,501,238.40	360	691
R210	On	03/11/2016	Bond Future			188.78261	188.78261	188.63968	188.63968			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future												135,763,787.79	731	1,430
R210	On	05/05/2016	Bond Future	185.00	Put			1,146.02000	1.14602	1,003,910		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			1,156.02000	1.15602	1,013,910		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			1,136.02000	1.13602	993,910		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			5,860.90000	5.86090	6,003,440		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			5,850.90000	5.85090	5,993,440		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			5,840.90000	5.84090	5,983,440		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			270.32000	0.27032	127,390		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			280.32000	0.28032	137,390		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			260.32000	0.26032	117,390		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												135,763,787.79	731	1,430
R211	On	05/05/2016	Bond Future			138.36198	138.36198	138.27535	138.27535			0.00	0	62
R211	On	04/08/2016	Bond Future			139.23984	139.23984	139.15328	139.15328			0.00	0	0
R211	On	03/11/2016	Bond Future			141.89638	141.89638	141.80988	141.80988			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			714.65000	0.71465	628,020		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			724.65000	0.72465	638,020		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			734.65000	0.73465	648,020		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,083.28000	2.08328	2,169,840		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			2,073.28000	2.07328	2,159,840		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			2,063.28000	2.06328	2,149,840		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Call			69.88000	0.06988	156,380		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			59.88000	0.05988	146,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			49.88000	0.04988	136,380		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	62
R212	On	05/05/2016	Bond Future			144.71044	144.71044	144.60049	144.60049			29,520,929.76	204	3,488
R212	On	04/08/2016	Bond Future			145.53753	145.53753	145.42733	145.42733			29,689,656.12	204	1,294
R212	On	03/11/2016	Bond Future			148.31421	148.31421	148.20376	148.20376			0.00	0	0
Total R212 Future												59,210,585.88	408	4,782
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			409.51000	0.40951	299,560		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			389.51000	0.38951	279,560		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			399.51000	0.39951	289,560		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			3,007.33000	3.00733	3,117,530		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			2,997.33000	2.99733	3,107,530		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			2,987.33000	2.98733	3,097,530		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			83.76000	0.08376	194,210		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			103.76000	0.10376	214,210		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			93.76000	0.09376	204,210		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												59,210,585.88	408	4,782
R213	On	05/05/2016	Bond Future			9.49440	81.72430	9.50193	81.67356		13.70	1,171,190,943.30	14,331	16,322
R213	On	04/08/2016	Bond Future			9.54768	83.27528	9.55530	83.22457		14.29	1,790,085,418.88	21,496	40,194
R213	On	03/11/2016	Bond Future			9.60061	81.30684	9.60835	81.25595		14.70	0.00	0	0
R213	On	02/02/2017	Bond Future			9.64657	82.94665	9.65440	82.89577			0.00	0	0
Total R213 Future												2,961,276,362.18	35,827	56,516
R213	On	05/05/2016	Bond Future	8.74	Call			1.09000	0.00109	0,670	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			5,373.90000	5.37390	5,322,740	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			1.25000	0.00125	0,770	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			5,300.31000	5.30031	5,249,090	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			1.42000	0.00142	0,890	13.38	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			5,226.82000	5.22682	5,175,550	13.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.01	Call			1,074.06000	1.07406	1,078,270	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,820.62000	4.82062	4,774,120	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,035.88000	1.03588	1,039,840	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,924.50000	4.92450	4,877,750	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,054.85000	1.05485	1,058,930	14.09	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,872.40000	4.87240	4,825,770	14.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,567.65000	5.56765	5,594,230	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,932.07000	1.93207	1,907,760	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,608.72000	5.60872	5,635,460	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,911.65000	1.91165	1,887,500	15.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,650.11000	5.65011	5,676,990	15.03	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,891.63000	1.89163	1,867,620	15.03	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,676.73000	1.67673	1,625,850		0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,609.89000	1.60989	1,559,010		0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,543.13000	1.54313	1,492,250		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,961,276,362.18	35,827	56,516
R214	On	05/05/2016	Bond Future			9.75420	71.02691	9.76162	70.97549		16.78	1,357,466,303.92	19,112	14,307
R214	On	04/08/2016	Bond Future			9.80553	72.37489	9.81303	72.32340		17.58	1,690,243,181.06	23,354	27,625
R214	On	03/11/2016	Bond Future			9.85620	70.45289	9.86380	70.40118		18.13	0.00	0	0
R214	On	02/02/2017	Bond Future			9.90101	71.87390	9.90871	71.82194			0.00	0	0
Total R214 Future												3,047,709,484.98	42,466	41,932
R214	On	05/05/2016	Bond Future	8.99	Call			1.31000	0.00131	0,800	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			5,703.05000	5.70305	5,651,120	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			1.49000	0.00149	0,930	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			5,624.51000	5.62451	5,572,530	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			1.69000	0.00169	1,060	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			5,546.13000	5.54613	5,494,080	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			39.20000	0.03920	31,950	16.56	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			3,361.40000	3.36140	3,302,730	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,251.39000	1.25139	1,255,800	17.36	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,924.14000	4.92414	4,877,060	17.36	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,585.93000	4.58593	4,610,260	18.06	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,374.10000	1.37410	1,346,940	18.06	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,147.05000	1.14705	1,150,820	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			9,900.50000	9.90050	9,848,390	17.09	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,126.93000	1.12693	1,130,580	17.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.24	Put			5,250.00000	5.25000	5,202,160	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			5,194.75000	5.19475	5,147,030	17.33	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,324.44000	9.32444	9,367,060	18.47	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			251.78000	0.25178	242,910	18.47	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,167.41000	1.16741	1,171,310	17.34	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			5,139.87000	5.13987	5,092,280	17.34	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			258.03000	0.25803	257,410	17.09	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			5,394.74000	5.39474	5,419,640	18.42	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,341.17000	2.34117	2,314,360	18.42	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,434.62000	5.43462	5,459,670	18.43	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,318.02000	2.31802	2,291,360	18.43	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,474.59000	5.47459	5,499,790	18.44	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,295.07000	2.29507	2,268,560	18.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,641.55000	1.64155	1,589,590		0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,571.49000	1.57149	1,519,530		0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,711.71000	1.71171	1,659,750		0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214											3,047,709,484.98	42,466	56,132	
Total for Bond											60,310,276,135.00	590,011	969,820	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18											0.00	0	0	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A											0.00	0	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/05/2016 GOVI			496.79000	496.79000	496.52000	496.52000			819,703,500.00	165	61
GOVI On 04/08/2016 GOVI			506.11900	506.11900	505.84500	505.84500			819,912,780.00	162	407
GOVI On 03/11/2016 GOVI			515.84100	515.84100	515.56600	515.56600			0.00	0	146
GOVI On 02/02/2017 GOVI			526.24100	526.24100	525.96300	525.96300			0.00	0	0
Total GOVI Future									1,639,616,280.00	327	614
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			214,900.00000	21.49000	212,200,000		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			214,700.00000	21.47000	212,000,000		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			214,800.00000	21.48000	212,100,000		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			151,450.00000	15.14500	148,710,000		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			151,550.00000	15.15500	148,810,000		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			151,650.00000	15.16500	148,910,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			394,560.00000	39.45600	397,310,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			394,460.00000	39.44600	397,210,000		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			394,360.00000	39.43600	397,110,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			73,570.00000	7.35700	70,790,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			73,670.00000	7.36700	70,890,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			73,770.00000	7.37700	70,990,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												1,639,616,280.00	327	614
Total for GOVI												1,639,616,280.00	327	614
AL37	On	05/05/2016	Index Future			475.80000	475.80000	475.36400	475.36400			61,854,000.00	13	1
AL37	On	04/08/2016	Index Future			484.73500	484.73500	484.29200	484.29200			63,015,550.00	13	13
AL37	On	03/11/2016	Index Future			494.04600	494.04600	493.59900	493.59900			0.00	0	0
Total AL37 Future												124,869,550.00	26	14
Total For AL37												124,869,550.00	26	14
AL7T	On	05/05/2016	Index Future			548.35500	548.35500	548.33000	548.33000			0.00	0	0
AL7T	On	04/08/2016	Index Future			558.65200	558.65200	558.62800	558.62800			0.00	0	9
AL7T	On	03/11/2016	Index Future			569.38300	569.38300	569.36300	569.36300			0.00	0	0
Total AL7T Future												0.00	0	9
Total For AL7T												0.00	0	9
ALBI	On	05/05/2016	Index Future			497.98600	497.98600	497.71700	497.71700			209,154,120.00	42	461
ALBI	On	04/08/2016	Index Future			507.33800	507.33800	507.06500	507.06500			192,788,440.00	38	171
ALBI	On	03/11/2016	Index Future			517.08300	517.08300	516.80900	516.80900			0.00	0	0
ALBI	On	02/02/2017	Index Future			527.50800	527.50800	527.23200	527.23200			0.00	0	0
Total ALBI Future												401,942,560.00	80	632
Total For ALBI												401,942,560.00	80	632
IGOV	On	05/05/2016	Index Future			243.66300	243.66300	243.69800	243.69800			2,078,445,390.00	853	474
IGOV	On	04/08/2016	Index Future			248.25900	248.25900	248.29600	248.29600			2,117,649,270.00	853	1,023
IGOV	On	03/11/2016	Index Future			253.04700	253.04700	253.08700	253.08700			0.00	0	23
IGOV	On	02/02/2017	Index Future			258.16700	258.16700	258.21000	258.21000			0.00	0	0
Total IGOV Future												4,196,094,660.00	1,706	1,520
Total For IGOV												4,196,094,660.00	1,706	1,520
ILBI	On	05/05/2016	Index Future			660.13000	660.13000	659.34700	659.34700			0.00	0	0
ILBI	On	04/08/2016	Index Future			672.25300	672.25300	671.45800	671.45800			0.00	0	157
ILBI	On	03/11/2016	Index Future			684.85100	684.85100	684.04200	684.04200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										4,722,906,770.00	1,812	2,332
JIBAR F On 18/05/2016		Jibar Future	7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR F On 20/07/2016		Jibar Future	7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR F On 17/08/2016		Jibar Future	7.53000	92.47000	7.53000	92.47000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR F On 19/10/2016		Jibar Future	7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.81000	92.19000	7.81000	92.19000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.93000	92.07000	7.93000	92.07000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	8.06000	91.94000	8.06000	91.94000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	8.16000	91.84000	8.16000	91.84000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	8.25000	91.75000	8.25000	91.75000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	8.34000	91.66000	8.34000	91.66000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
10Y ST On 17/12/2025		Interest Rate Swap	102.08094	102.08094	102.09053	102.09053				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	99.30817	99.30817	99.31294	99.31294				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	98.17831	98.17831	98.18158	98.18158				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	100.15998	100.15998	100.15642	100.15642				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.19643	100.19643	100.18920	100.18920				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.94885	99.94885	99.93410	99.93410				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	100.56977	100.56977	100.54147	100.54147				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	100.01768	100.01768	99.98177	99.98177				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.85631	99.85631	99.81935	99.81935				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	100.44768	100.44768	100.43828	100.43828				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	99.93238	99.93238	99.92434	99.92434				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	99.38268	99.38268	99.37442	99.37442				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										66,672,799,185.00	592,150	972,766
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.88244				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			12.34000	93.76475	12.34000	93.64280				0.00	0	10,000,000,000
Total AA05 SPOT										0.00	0	10,000,000,000
Total For AA05										0.00	0	10,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.33417				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			10.47500	96.72499	10.47500	96.61712				0.00	0	200,000,000
Total AA07 SPOT										0.00	0	200,000,000
Total For AA07										0.00	0	200,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	107.24700	10.00000	107.13500				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.58939				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.64710				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.39500	99.12826	10.39500	99.01792				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.32755	100.00000	11.21577				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.90330	10.84000	104.78167				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	8.76696	100.00000	8.69620				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB018L On 04/09/2025 Spot Bond			11.37000	101.79026	11.37000	101.66798				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.36226	100.00000	11.25256				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.91169	11.81000	89.79802				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.48320	100.00000	11.37233				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.14138				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.57000	100.66211	9.57000	100.55875				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.65000	121.71292	2.65000	278.80037				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.53924				0.00	0	25,000,000
Total ABFN07 SPOT										0.00	0	25,000,000
Total For ABFN07										0.00	0	25,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.49671				0.00	0	2,500,000,000
Total ABFN08 SPOT										0.00	0	2,500,000,000
Total For ABFN08										0.00	0	2,500,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.03745				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.77866				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.31078				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.08921				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	102.04594				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.66211				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.61815				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.03467				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.34000	95.89482	12.34000	96.82339				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	100.67790				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.68330				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.76111				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.41000	101.99676	9.41000	102.52645				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.55870				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.65826			0.00	0	0
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.89390			0.00	0	50,000,000
Total ABK5 SPOT									0.00	0	50,000,000
Total For ABK5									0.00	0	50,000,000
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.65393			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	100.62129			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	101.18992			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	100.29053			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.01000	99.94584	5.01000	136.16509			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			3.91000	101.75513	3.91000	128.40035			0.00	0	506,666,600
Total ABKI02 SPOT									0.00	0	506,666,600
Total For ABKI02									0.00	0	506,666,600
ABKI03 On 13/10/2021 Spot Bond			4.57000	94.44572	4.57000	110.46133			0.00	0	426,666,600
Total ABKI03 SPOT									0.00	0	426,666,600
Total For ABKI03									0.00	0	426,666,600
ABKI04 On 13/03/2024 Spot Bond			5.61000	102.18557	5.61000	116.02760			0.00	0	80,000,000
Total ABKI04 SPOT									0.00	0	80,000,000
Total For ABKI04									0.00	0	80,000,000
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	93.64442			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.98000	181.73650	1.98000	181.44563			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	184.61941	2.17000	184.32012				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.84213	1.82000	194.53363				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.96625	86.11833	8.96625	86.04258				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.96625	86.11833	8.96625	86.04258				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.53355				0.00	0	24,960,000,000
Total ABN39 SPOT										0.00	0	24,960,000,000
Total For ABN39										0.00	0	24,960,000,000
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.37369				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	100.40000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	100.13000				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	99.87000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.71804				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.27097				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.11000			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	97.87000			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			2.58000	95.99490	2.58000	116.62605			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			2.44000	101.87831	2.44000	170.04677			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.31000	117.79979	2.31000	228.49584			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	96.35000			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			10.52000	88.08786	10.52000	87.99027			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	109.14000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.45720			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	104.27000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	116.27500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.53122	9.63000	109.41870				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	108.09000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.48500	103.91266	10.48500	103.79668				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			9.85000	88.75371	9.85000	88.66049				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	116.33000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	141.17000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			11.03000	100.54556	11.03000	100.42766				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	98.21000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.17245				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	95.14093				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			9.17000	102.43738	9.17000	102.33760			63,503,075,300,000.00	6,925,090,000	1,892,580,900	
Total ABS10 SPOT									3,503,075,300,000.00	6,925,090,000	1,892,580,900	
Total For ABS10									3,503,075,300,000.00	6,925,090,000	1,892,580,900	
ABS11 On 09/04/2021 Spot Bond			10.32500	97.21125	10.32500	97.10436			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			10.11500	101.57006	10.11500	101.45998			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			10.55500	100.68454	10.55500	100.57080			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			10.05500	97.11047	10.05500	101.64082			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			10.53000	96.24628	10.53000	101.00381			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			11.33000	94.41521	11.33000	99.47960			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			11.33000	95.36176	11.33000	100.54457			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			10.01500	97.47870	10.01500	97.37464			0.00	0	1,683,400,000
Total ABS6 SPOT									0.00	0	1,683,400,000
Total For ABS6									0.00	0	1,683,400,000
ABS7 On 11/09/2026 Spot Bond			11.24000	86.52974	11.24000	86.42694			0.00	0	12,281,194,100
Total ABS7 SPOT									0.00	0	12,281,194,100
Total For ABS7									0.00	0	12,281,194,100
ABSI2 On 07/12/2023 Spot Bond			2.84000	217.82179	2.84000	275.51286			0.00	0	105,000,000
Total ABSI2 SPOT									0.00	0	105,000,000
Total For ABSI2									0.00	0	105,000,000
ABSI3 On 31/01/2017 Spot Bond			1.75000	133.77160	1.75000	136.53957			0.00	0	1,050,200,000
Total ABSI3 SPOT									0.00	0	1,050,200,000
Total For ABSI3									0.00	0	1,050,200,000
ABSI4 On 31/01/2022 Spot Bond			2.07000	137.97053	2.07000	140.51513			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	0.01737	100.00000	0.01719			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	23.33341	100.00000	23.10812			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	79.09858			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	88.37772	100.00000	87.52998			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.18715			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.18715			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.19863			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 30/07/2017 Spot Bond				100.00000	0.00000	102.19863				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	102.17567				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	100.99515				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.02054				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.03075				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.01024				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.96433				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			10.32500	100.21404	10.32500	100.10306				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	97.09144				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	222.77603				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	222.80047				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.98474				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.41053				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.19747				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.34809				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	108.20700	10.00000	108.09400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72148				0.00	0	8,800,000,000
Total ACL143 SPOT										0.00	0	8,800,000,000
Total For ACL143										0.00	0	8,800,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.38847				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.98784				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.42920				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.96961				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	100.93361				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	101.20005	10.23000	101.09036				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	105.24346				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			10.47000	101.84018	10.47000	101.72666				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	100.96644				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	124.39668	1.75000	124.20067				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95924				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	100.98493				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	100.93353				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06405			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74536			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.71312			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.37671			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.97961			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.94837			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99184			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.00518			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.00835			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.00835			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06711			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.96433			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05889				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07973				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06711				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	103.32266				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.02582				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.02582				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	162.44914				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	163.61308				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90582				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.46175				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	100.92525				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.89660				0.00	0	4,355,000,000
Total ACL213 SPOT										0.00	0	4,355,000,000
Total For ACL213										0.00	0	4,355,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.47694				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.91394				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91293				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.97552				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.07322				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.07211				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.97139				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.95599				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.27713				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.90143				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.56614				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.44015			0.00	0	52,500,000
Total ADCB05 SPOT									0.00	0	52,500,000
Total For ADCB05									0.00	0	52,500,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.29635	100.00000	24.13827			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	100.88393			0.00	0	0
Total ADCP11 SPOT									0.00	0	0
Total For ADCP11									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	61.66352	100.00000	61.05499			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	17.47084	100.00000	17.30216			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	2.42965	100.00000	2.40593			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.26755			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.27640			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.30587			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.25872			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.26168			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.33537			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.32067			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.44079			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.39697			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.86948	100.00000	39.44624			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.83845	100.00000	11.71277			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.90000	97.89617	9.90000	97.79340		326,105,604,000,000.00	32,939,960,000	15,126,870,900	
Total AIR01 SPOT								26,105,604,000,000.00	32,939,960,000	15,126,870,900	
Total For AIR01								26,105,604,000,000.00	32,939,960,000	15,126,870,900	
AIR02 On 30/04/2023 Spot Bond			10.58000	105.43376	10.58000	105.31503		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			10.26000	98.49576	10.26000	98.38753			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.77273	100.00000	11.66886			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			10.89500	97.90084	10.89500	97.78677			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			2.69000	173.57767	2.69000	173.28656			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.23602			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.75996			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.81020			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	99.76532			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	39.82550	100.00000	39.43677			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	27.98479	100.00000	32.47453			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	10.31980	100.00000	10.21796			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	10.31980	100.00000	10.21796			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	3.61947	100.00000	3.58003			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.04685	100.00000	0.04664			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.69600			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	100.86150			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.93360			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.66853			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 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
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	97.65000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	114.68479			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			2.56000	138.50282	2.56000	247.99693			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.25580			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	89.35604			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	101.92964			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.57500	174.36992	2.57500	220.55892			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04(On 20/12/2016 Spot Bond				100.00000	0.00000	100.86767			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.84360				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.37581				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.26555				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.18235				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.02414				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	99.90418				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.90963				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.36771				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.98774				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.76387				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.59578			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	86.43286			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.55014			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.09846			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.94359			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.20192			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.51689			0.00	0	6,600,000
Total ASN083 SPOT									0.00	0	6,600,000
Total For ASN083									0.00	0	6,600,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.54365			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.74914			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.50834				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	100.20452				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	101.94292				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 17/08/2016 Spot Bond				100.00000	0.00000	101.55323				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	60.22338				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond				100.00000	0.00000	101.43011				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	100.96947				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113: On 08/03/2021 Spot Bond				100.00000	0.00000	101.29180				0.00	15,000,000,000	5,000,000,000
Total ASN113 SPOT										0.00	15,000,000,000	5,000,000,000
Total For ASN113										0.00	15,000,000,000	5,000,000,000
ASN114: On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	102.37329				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.02258				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	101.23062				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.95160				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.59113				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.59011				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	101.56461				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.38914				0.00	0	50,000,000
Total ASN131 SPOT										0.00	0	50,000,000
Total For ASN131										0.00	0	50,000,000
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	101.37753				0.00	0	50,000,000
Total ASN132 SPOT										0.00	0	50,000,000
Total For ASN132										0.00	0	50,000,000
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	101.81476				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	69.71022				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			2.80000	135.20025	2.80000	135.21404				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	101.93413				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	70.44542				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.00000	0.00000	100.24488				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond			100.00000	2.29971	100.00000	2.26130				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond			100.00000	3.15481	100.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond			100.00000	1.19273	100.00000	100.00000				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	66.04701	100.00000	65.46425				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	30.31672	100.00000	30.02402				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39(On 20/12/2017 Spot Bond			100.00000	30.40466	100.00000	30.11110				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN40I On 20/12/2017 Spot Bond			100.00000	30.00897	100.00000	29.71924				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	62.87533	100.00000	62.26826				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	90.29479	100.00000	89.43278				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	30.22695	100.00000	29.93511				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	59.80448	100.00000	59.22707				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	88.10555	100.00000	87.27827				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	2.50541	100.00000	2.48122				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	22.10271	100.00000	21.88698				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.01033				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.82160				0.00	0	3,000,000,000
Total BAW10 SPOT										0.00	0	3,000,000,000
Total For BAW10										0.00	0	3,000,000,000
BAW11 On 01/10/2018 Spot Bond			9.86500	100.70331	9.86500	100.59738				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.58549				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.21807				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.61859				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			11.17500	98.21994	11.17500	98.10328				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.77500	94.65585	10.77500	94.54794				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	100.97014	9.30000	100.87043				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.65017				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	34.24672	100.00000	33.91245				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.12850				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			9.72000	101.10991	9.72000	101.00508				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.94735				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.51640	99.96934	12.51640	99.82449				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.10559	11.06000	100.98574				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA16 On 30/09/2016 Spot Bond			10.94538	100.25157	10.94538	100.65425				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.20928				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.09120				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.09120				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.58012	98.74226	12.58012	99.49936				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.49500	99.50077	12.49500	99.36632				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87747				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.42000	86.77949	12.42000	97.98785				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.91198				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.34000	81.98006	12.34000	100.01846				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.88827				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.90769				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.90769				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.72086				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.90803				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83830				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.90803				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.88118				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.88118				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.90814				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.77194				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.75144				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.97423				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB0 On 31/12/2016 Spot Bond			15.91053	101.03699	15.91053	100.85153				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.79955	100.92354	14.79955	100.81813				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.16036				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.16019				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.16028				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.19877				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.02454				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	63.15576	100.00000	62.67784				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.26528	100.00000	20.06748				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.44368	100.00000	18.26366				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.38499	100.00000	11.27387				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.40260	100.00000	11.29251				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.76500	100.00000	13.63064				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.92713	100.00000	11.81071				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	81.51602	100.00000	80.82227				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	94.55959	100.00000	93.58974				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	78.05903	100.00000	77.42311				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	92.17172	100.00000	91.25000				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.18322				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.49557				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.61523				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.91424	100.00000	11.79920				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.91424	100.00000	11.79920				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.95000	103.49514	1.95000	190.52383				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			9.10000	87.20811	9.10000	154.43824			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			9.10000	88.51080	9.10000	154.96347			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			9.48500	90.68571	9.48500	90.59391			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.12000	97.27140	9.12000	97.17715		4,560,000,000,000.00	500,000,000	500,000,000	
Total BEER02 SPOT								4,560,000,000,000.00	500,000,000	500,000,000	
Total For BEER02								4,560,000,000,000.00	500,000,000	500,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.21149	100.00000	10.11072			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.83673	100.00000	8.74953			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.83673	100.00000	8.74953			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.37469	100.00000	9.28217			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.54259	100.00000	12.41882			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.32436	100.00000	17.15339			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.19292				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.40612				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.20688				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.21761				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.24723				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	82.20721	100.00000	81.47321				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	99.90943				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.35023				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	99.90731				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	99.90093				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	99.89246				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	80.53097	100.00000	63.84326				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	80.53097	100.00000	63.84326				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.05577				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.07406				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			9.22000	100.81005	9.22000	100.71133				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.12892				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.22623				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	57.66139	100.00000	57.10467				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	57.66139	100.00000	57.10467				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.83998				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			12.07500	101.43691	12.07500	101.30631			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	99.83112			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.96500	93.07466	11.96500	96.60628			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			12.07500	97.90423	12.07500	99.34612			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.59185			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.56000	97.44785	12.56000	98.57637			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.63612			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			12.07500	97.32439	12.07500	98.67798			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.63466			0.00	0	0
Total BGR02 SPOT									0.00	0	0
Total For BGR02									0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	101.57315			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.36065			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.42450			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			9.77000	100.56509	9.77000	100.46031			0.00	0	7,985,300,000
Total BID06 SPOT									0.00	0	7,985,300,000
Total For BID06									0.00	0	7,985,300,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.03171			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.25854			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.15613			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	99.65217			0.00	0	0
Total BTC084 SPOT									0.00	0	0
Total For BTC084									0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.19269			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	99.92004			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	99.91233			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	99.88001			0.00	0	0
Total BTC098 SPOT									0.00	0	0
Total For BTC098									0.00	0	0
BTC10 On 10/05/2016 Spot Bond				100.00000	0.00000	99.78007			0.00	0	0
Total BTC100 SPOT									0.00	0	0
Total For BTC100									0.00	0	0
BTC10 On 13/05/2016 Spot Bond				100.00000	0.00000	99.72015			0.00	0	0
Total BTC102 SPOT									0.00	0	0
Total For BTC102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	101.59846				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC104 On 21/05/2016 Spot Bond				100.00000	0.00000	99.52025				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	101.39216				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC106 On 26/05/2016 Spot Bond				100.00000	0.00000	99.45974				0.00	0	0
Total BTC106 SPOT										0.00	0	0
Total For BTC106										0.00	0	0
BTC108 On 03/06/2016 Spot Bond				100.00000	0.00000	99.29878				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC109 On 07/06/2016 Spot Bond				100.00000	0.00000	99.21572				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	98.85560				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.78859				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	98.62900				0.00	0	0
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.63236				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC116 On 18/07/2016 Spot Bond				100.00000	0.00000	98.34720				0.00	0	0
Total BTC116 SPOT										0.00	0	0
Total For BTC116										0.00	0	0
BTC117 On 19/07/2016 Spot Bond				100.00000	0.00000	98.31113				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC11€ On 19/10/2016 Spot Bond				100.00000	0.00000	100.19481				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	87.28021	100.00000	86.46068				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.77257				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.79758				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	100.99112				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.67839				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	24.04194	100.00000	23.80728				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			10.42000	108.78375	10.42000	101.66374				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.82518				0.00	10,300,000,000	6,400,000,000
Total CBL09 SPOT										0.00	10,300,000,000	6,400,000,000
Total For CBL09										0.00	10,300,000,000	6,400,000,000
CBL11 On 06/05/2016 Spot Bond			8.77000	99.92797	8.77000	99.83209				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			16.04000	92.81193	16.04000	92.65641				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.59685				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			13.84000	97.78074	13.84000	97.63705				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.92000	103.85829	9.92000	103.74785				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.39167				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			13.84000	94.89901	13.84000	94.75955				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.08172				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.88278				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			11.47500	90.58286	11.47500	94.71275				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.82913				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	99.89729				0.00	0	30,000,000
Total CBL24 SPOT										0.00	0	30,000,000
Total For CBL24										0.00	0	30,000,000
CCT01 On 23/06/2023 Spot Bond			11.00500	112.10173	11.00500	111.97056				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			11.06000	107.43324	11.06000	107.30693				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			11.08000	101.90122	11.08000	101.78185				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.73106				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.47270				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	105.19957				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.20670	10.00000	108.09400				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.47378				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.10658				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.04047				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	16.73567	100.00000	16.57052				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	24.87044	100.00000	24.63031				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	23.15937	100.00000	22.93333				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.54539				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	99.77181				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.70492			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	99.67800			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79150			0.00	65,000,000	32,500,000
Total CIG03 SPOT									0.00	65,000,000	32,500,000
Total For CIG03									0.00	65,000,000	32,500,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.81846			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.84979			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.62933			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.75142			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.38890	10.11000	103.27692				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.55367				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	128.87666	2.76000	128.65950				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	102.16810				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	126.39047	3.14000	128.55961				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.37537	8.25000	101.28621				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.77000	136.62163	2.77000	130.20255				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	134.29442	2.40000	127.98958				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32723				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.46000	99.93456	9.46000	99.83535				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.22700				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.22700			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			9.51000	99.89771	9.51000	99.79811			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			9.51000	99.89771	9.51000	99.79811			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22(On 09/12/2016 Spot Bond			9.56000	102.94362	9.56000	102.83861			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.00542			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.09370			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	101.71617			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	101.58242			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			13.50000	92.29003	13.50000	92.15764			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN24: On 24/02/2019 Spot Bond			9.35000	101.74729	9.35000	101.64518				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24: 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
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	101.15790				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.99320				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	101.20130				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	101.20130				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	101.20130				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	100.95405				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			10.27000	99.45655	10.27000	99.34833				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26: On 30/04/2017 Spot Bond				100.00000	0.00000	100.33436				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26: On 20/06/2017 Spot Bond				100.00000	0.00000	103.15304				0.00	2,400,000,000	2,400,000,000
Total CLN269 SPOT										0.00	2,400,000,000	2,400,000,000
Total For CLN269										0.00	2,400,000,000	2,400,000,000
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.14221				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94382				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10997				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.55952				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.73655				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22623				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.74004				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	102.10222				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.69859				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.97266				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.86471				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.99795				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292/JIBAR On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/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
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72311				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.85634				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77071				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.06394				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.75033				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01192				0.00	1,900,000,000	1,900,000,000
Total CLN298 SPOT										0.00	1,900,000,000	1,900,000,000
Total For CLN298										0.00	1,900,000,000	1,900,000,000
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83057				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	165.20608				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.80158				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.31506				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	164.55185				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	165.14938				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	165.14938				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.96242				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.80000	94.38020	11.80000	94.26138				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.32000	90.91328	12.32000	90.79521				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79826				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.07930				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.92206				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02200				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.89584				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.06938	8.80500	99.97633				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02287				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.00240				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.00240				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.01781				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.07717				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.02603				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.10815				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79826				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	143.51458				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.22797				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80230				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.14888				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91293				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.04840				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02420				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN345 On 30/06/2017 Spot Bond				100.00000	0.00000	100.78209				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.02267				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	101.41562				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 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
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	99.90322				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02145				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.89038				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.98000	99.00637	10.98000	98.89140				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	100.95962				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.80092				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			13.12000	100.83958	13.12000	100.70039				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	99.79339			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			13.15000	101.01674	13.15000	100.87546			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.82374	10.02000	107.70795			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	99.79339			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.07502			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	82.20289			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.94675			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.96421			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96438			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82815			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			10.47500	98.92938	10.47500	98.81966			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69748			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.05170				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.00637	10.98000	98.89140				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.28856	11.00000	101.17073				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.06666				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.16919				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.91000	97.00272	12.91000	96.87090				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.15694				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.96409				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.07923				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.02080				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.67298				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.92332				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30088				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.96934				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.34366				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.04140				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.92649				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.85747				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.84738				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.96924				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.07693				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74974				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74974				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	102.00630				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.87181				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	85.00432				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.97437				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.07717				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.32022				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.06672				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.07184				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.32168				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.05646				0.00	300,000,000	300,000,000
Total CLN413 SPOT										0.00	300,000,000	300,000,000
Total For CLN413										0.00	300,000,000	300,000,000
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25103				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.10771				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.34071				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.47466	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.07685				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.15897				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	43.86867	7.01000	44.44208				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.16921				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.09842				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.54202				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.42475				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.54202				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.75984				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	101.38903				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.09780				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.92181				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37371				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	101.86641				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	75.12824				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.64892				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.70995				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	102.57651				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73356				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	101.06162				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	100.99119				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	100.27276				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	99.89812			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	103.20719			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	102.83598			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	174.82607			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.48500	90.68571	9.48500	90.59391			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.10000	35.20636	9.10000	154.43824			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.10000	35.68848	9.10000	154.96347			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.47007			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.60073			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.01566			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.95816			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96952				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.47259				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97980				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02200				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90376				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.94382				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.93868				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.94375				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.97950				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.66896				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.37672				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			9.64000	102.30242	9.64000	102.19218				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			9.72500	102.33057	9.72500	102.22442			0.00	0	1,891,100,000
Total COJ04 SPOT									0.00	0	1,891,100,000
Total For COJ04									0.00	0	1,891,100,000
COJ05 On 05/06/2023 Spot Bond			10.52500	113.22750	10.52500	113.10065			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			10.68500	101.53145	10.68500	101.41664			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			10.76000	100.95504	10.76000	100.83948			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			11.04500	91.53824	11.04500	91.43075			0.00	0	20,000,000,000
Total COT01 SPOT									0.00	0	20,000,000,000
Total For COT01									0.00	0	20,000,000,000
COT02 On 03/04/2028 Spot Bond			11.83000	90.53958	11.83000	90.42592			0.00	0	950,000,000
Total COT02 SPOT									0.00	0	950,000,000
Total For COT02									0.00	0	950,000,000
COT03 On 05/06/2028 Spot Bond			11.83000	88.81513	11.83000	88.70364			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.42523			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	12.50996	100.00000	12.38918			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.46123			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	100.89240			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.41109			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL02L On 12/03/2020 Spot Bond			100.00000	12.56469	100.00000	12.44338				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	17.86726	100.00000	17.69476				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	94.43856	100.00000	93.16667				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	20.46949	100.00000	17.80525				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	18.60496	100.00000	18.42726				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			12.45000	94.44102	12.45000	94.31576				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	23.12152	100.00000	22.89828				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	15.30001	100.00000	15.15229				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	23.82026	100.00000	23.59028				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			8.74500	98.19901	8.74500	98.10769				0.00	0	826,100,000
Total DENG44 SPOT										0.00	0	826,100,000
Total For DENG44										0.00	0	826,100,000
DENG5 On 19/11/2016 Spot Bond			100.00000		0.00000	101.51610				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	99.89233				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	102.20548				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.37822				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.24208				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	105.40887	100.00000	104.29344				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.17188				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.45905				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	99.91033				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	99.90813				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	44.82680	100.00000	44.46503				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.22586				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.07332				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08249				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	60.44702				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			10.21500	98.71978	10.21500	98.61235				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			8.36000	106.45158	8.36000	106.35509				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	96.17034	100.00000	95.23665				0.00	0	0
Total DV21/R159 SPOT										0.00	0	0
Total For DV21/R159										0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.06500	100.31580	10.06500	100.20760				0.00	0	17,100,000
Total DV22 SPOT										0.00	0	17,100,000
Total For DV22										0.00	0	17,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.72487	100.00000	15.58536				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.46000	99.58042	10.46000	99.46891				0.00	0	100,000,000
Total DV23 SPOT										0.00	0	100,000,000
Total For DV23										0.00	0	100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	11.94109	100.00000	11.83515				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.39000	98.28896	10.39000	98.17961				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.96884	9.69000	101.86286				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.79500	97.28796	10.79500	97.17563				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.05095	10.10000	101.94052				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	101.05144			0.00	70,000,000	70,000,000
Total DVC011 SPOT									0.00	70,000,000	70,000,000
Total For DVC011									0.00	70,000,000	70,000,000
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.69708			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.37720			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.00000	0.00000	100.92375			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.34362			0.00	0	0
Total DVC018 SPOT									0.00	0	0
Total For DVC018									0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.35056			0.00	0	0
Total DVC019 SPOT									0.00	0	0
Total For DVC019									0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.41431			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.35207			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	100.90107			0.00	200,000,000	200,000,000
Total DVC022 SPOT									0.00	200,000,000	200,000,000
Total For DVC022									0.00	200,000,000	200,000,000
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.92697			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.98671			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.52575			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.71562			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.33399			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			9.11000	118.55513	9.11000	118.43912			0.00	0	3,823,500,000
Total E170 SPOT									0.00	0	3,823,500,000
Total For E170									0.00	0	3,823,500,000
E170/R On 01/08/2020 Spot Bond			100.00000	19.33283	100.00000	19.16131			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			10.13500	99.76815	10.13500	99.66099		253,375,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN20 SPOT								3,375,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN20								3,375,000,000,000.00	25,000,000,000	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			10.27500	99.03038	10.27500	98.92259		256,875,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN22 SPOT								6,875,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN22								6,875,000,000,000.00	25,000,000,000	25,000,000,000	
ECN24 On 14/03/2024 Spot Bond			10.51000	98.37945	10.51000	98.26998		262,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN24 SPOT								2,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN24								2,750,000,000,000.00	25,000,000,000	25,000,000,000	
ECN32 On 14/03/2032 Spot Bond			2.81000	105.02167	2.81000	104.84435		70,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN32 SPOT								0,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN32								0,250,000,000,000.00	25,000,000,000	25,000,000,000	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.03230			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.02358			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EFS0A' On 28/10/2023 Spot Bond				100.00000	0.00000	100.02608				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C' On 28/10/2023 Spot Bond			100.00000	16.64028	100.00000	16.47786				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.24000	106.91278	2.24000	106.73852				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	106.73746	2.25000	106.56336				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.17500	128.62387	2.17500	128.41520				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.16000	117.67687	2.16000	117.48608				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			2.16000	117.16834	2.16000	116.97836				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			2.16000	109.85976	2.16000	109.68179				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.22000	107.24421	2.22000	107.06964				0.00	0	900,000,000
Total EL36 SPOT										0.00	0	900,000,000
Total For EL36										0.00	0	900,000,000
EL36/I2 On 31/01/2036 Spot Bond			2.25000	106.73746	2.25000	106.56336				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.44500	103.13727	10.44500	103.02195				0.00	0	15,000,000,000
Total EMM01 SPOT										0.00	0	15,000,000,000
Total For EMM01										0.00	0	15,000,000,000
EMM02 On 11/03/2021 Spot Bond			10.34500	102.92003	10.34500	102.80726				0.00	0	14,700,000,000
Total EMM02 SPOT										0.00	0	14,700,000,000
Total For EMM02										0.00	0	14,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.88000	95.61210	10.88000	95.50085				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			11.08000	91.61333	11.08000	96.61438				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			11.22000	96.74451	11.22000	97.95992				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			10.98000	99.52356	10.98000	101.13505				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	101.40093				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.03150				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.83786				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.84345				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.61350				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.35922				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	15.63767	100.00000	15.48669				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.40519	100.00000	6.34335				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1: On 22/08/2016 Spot Bond				100.00000	0.00000	101.44445			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC2: On 04/05/2016 Spot Bond				100.00000	0.00000	99.88859			0.00	0	0
Total EPFC20 SPOT									0.00	0	0
Total For EPFC20									0.00	0	0
EPFC2: On 04/11/2016 Spot Bond				100.00000	0.00000	99.89140			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EPFC2: On 22/08/2016 Spot Bond				100.00000	0.00000	101.79893			0.00	0	0
Total EPFC22 SPOT									0.00	0	0
Total For EPFC22									0.00	0	0
EPFC2: On 22/08/2016 Spot Bond				100.00000	0.00000	101.49144			0.00	0	0
Total EPFC23 SPOT									0.00	0	0
Total For EPFC23									0.00	0	0
EPFC2: On 22/02/2017 Spot Bond				100.00000	0.00000	101.47094			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.28978			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.09578			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.84000	93.57900	12.84000	93.45181			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	98.30437			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.21279			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.73762			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/11/2025 Spot Bond			100.00000	0.01746	100.00000	0.01662		320,000,000,000,000.00	3,200,000,000	1,600,000,000	
Total ERS3B5 SPOT								320,000,000,000,000.00	3,200,000,000	1,600,000,000	
Total For ERS3B5								320,000,000,000,000.00	3,200,000,000	1,600,000,000	
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.83573			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond			100.00000	0.01746	100.00000	0.01662		120,000,000,000,000.00	1,200,000,000	600,000,000	
Total ERS3C5 SPOT								120,000,000,000,000.00	1,200,000,000	600,000,000	
Total For ERS3C5								120,000,000,000,000.00	1,200,000,000	600,000,000	
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.66911			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.59840			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.64748			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.60036			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.58072			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.66908			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.73574			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond			100.00000	0.01746	100.00000	0.01662		560,000,000,000,000.00	35,600,000,000	17,800,000,000	
Total ERSA22 SPOT								560,000,000,000,000.00	35,600,000,000	17,800,000,000	
Total For ERSA22								560,000,000,000,000.00	35,600,000,000	17,800,000,000	
ES18 On 20/04/2018 Spot Bond			8.94000	100.86932	8.94000	100.77295		519,066,655,074,000.00	58,061,147,100	54,530,092,600	
Total ES18 SPOT								519,066,655,074,000.00	58,061,147,100	54,530,092,600	
Total For ES18								519,066,655,074,000.00	58,061,147,100	54,530,092,600	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.32169	9.25000	100.22260		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.64500	104.41828	9.64500	104.31024		327,106,526,296,500.00	33,914,621,700	38,026,202,100	
Total ES23 SPOT								327,106,526,296,500.00	33,914,621,700	38,026,202,100	
Total For ES23								327,106,526,296,500.00	33,914,621,700	38,026,202,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.68950	10.00000	102.57945		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.96000	87.54784	9.96000	87.45489		319,733,306,496,000.00	32,101,737,600	44,704,843,100	
Total ES26 SPOT								319,733,306,496,000.00	32,101,737,600	44,704,843,100	
Total For ES26								319,733,306,496,000.00	32,101,737,600	44,704,843,100	
ES33 On 15/09/2033 Spot Bond			10.57000	76.79042	10.57500	76.67253		109,956,302,232,000.00	10,402,677,600	152,910,000,000	
Total ES33 SPOT								109,956,302,232,000.00	10,402,677,600	152,910,000,000	
Total For ES33								109,956,302,232,000.00	10,402,677,600	152,910,000,000	
ES42 On 25/04/2042 Spot Bond			10.75500	80.59342	10.75500	80.50121		502,963,250,435,000.00	139,745,537,000	109,835,369,200	
Total ES42 SPOT								502,963,250,435,000.00	139,745,537,000	109,835,369,200	
Total For ES42								502,963,250,435,000.00	139,745,537,000	109,835,369,200	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.01542		0.00	0	7,574,100,000	
Total EXX01 SPOT								0.00	0	7,574,100,000	
Total For EXX01								0.00	0	7,574,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.25785			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.75156			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.58687			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.42523			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.46123			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.41109			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.45339			0.00	0	0
Total FIFC23 SPOT									0.00	0	0
Total For FIFC23									0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.49554			0.00	0	0
Total FIFC25 SPOT									0.00	0	0
Total For FIFC25									0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	101.10001			0.00	0	0
Total FIFC26 SPOT									0.00	0	0
Total For FIFC26									0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.15608			0.00	0	0
Total FIFC27 SPOT									0.00	0	0
Total For FIFC27									0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	101.77907			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	0.18544	100.00000	0.18361			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FPB1U On 20/08/2023 Spot Bond			100.00000	0.18544	100.00000	0.18361				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.38908	100.00000	10.32159				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.11385	100.00000	10.04916				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.03125				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.73496				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.14090				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.21393				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			10.44000	98.72159	10.44000	98.61186				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.03928				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.03920				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.02172				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.64732				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.32229			0.00	0	190,000,000
Total FRB12 SPOT									0.00	0	190,000,000
Total For FRB12									0.00	0	190,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.47582			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			11.17500	97.15997	11.17500	99.57917			0.00	0	200,000,000
Total FRB14 SPOT									0.00	0	200,000,000
Total For FRB14									0.00	0	200,000,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.75128			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.45094			0.00	0	50,000,000
Total FRB16 SPOT									0.00	0	50,000,000
Total For FRB16									0.00	0	50,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.62343			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.48735			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.37500	100.51517	12.37500	100.38335			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.42900			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.14000	106.27896	11.14000	106.15311			0.00	0	300,000,000
Total FRBC21 SPOT									0.00	0	300,000,000
Total For FRBC21									0.00	0	300,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.98216			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.07000	139.80404	2.07000	140.51513			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			2.44000	123.32047	2.44000	282.48911			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			2.29500	112.40458	2.29500	119.28973			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			3.01000	96.15482	3.01000	160.48374			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			3.07000	106.52940	3.07000	206.61777			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.55000	92.80273	3.55000	92.70843			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.33700	72.32277	7.33700	71.77233			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.30900	46.98430	9.30900	46.07950			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.56000	45.58699	9.56000	44.67132			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	57.66139	100.00000	57.10467			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	22.58911	100.00000	22.30527			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.73532			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11842			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98494				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06916				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06711				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02295				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14406				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05171				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.21636	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.11006				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	101.33840				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	101.30261				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC139 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
FRC140 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
FRC141 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
FRC142 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
FRC143 On 20/09/2017 Spot Bond			100.09221	42.84751	100.09221	42.43348			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	100.96636			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	101.58968			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	101.04851			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC151 On 20/09/2017 Spot Bond			5.76400	94.15598	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.05881			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	100.97769			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.00542			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.27710			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.99002			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	71.16803	13.22500	71.06745			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.94080			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.94183			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.31330			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.90235			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.52500	104.82700	3.52500	108.26049			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01576			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01576			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.73279			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.79826			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01576			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.96430			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.94478			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.32525			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.08414			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	71.10368			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.07970			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.22592			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.22490			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.00557			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.00557				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.59635				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.62478				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.05452				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.27646				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.27646				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	102.03761				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	99.92789	8.75000	102.01566				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.98904				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.60888	100.00000	11.49680				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.73802	100.00000	10.63434				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.45731			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	13.89803	100.00000	13.76385			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.03623			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	39.06689	100.00000	46.12670			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	101.98174			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	10.99905	100.00000	10.89285			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	32.17509	100.00000	33.94402			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.98170			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	32.15317	100.00000	33.91496			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond			100.00000		0.00000	101.97728			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	101.88649			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	99.87960			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	99.88622			0.00	0	0
Total FRC220 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.88000	134.87634	2.88000	134.64716				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.80496				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.78337				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.78337				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.64440				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.10833				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	100.97384				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.85897				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.05131				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.75172				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.32599				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.74000	128.95330	3.74000	128.72220				0.00	0	0
Total FRC233 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC233									0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.47270			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.10281			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	100.77870			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	100.52549			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	100.73813			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	100.52800			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.50285			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	100.48960			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	100.48417			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.53043			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	100.45432			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.52711			0.00	0	0
Total FRC245 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.42483				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	100.47060				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	100.35104				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	100.39841				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	100.33337				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 10/09/2017 Spot Bond				100.00000	0.00000	101.26284				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02444				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 31/01/2022 Spot Bond			3.41000	114.25621	3.41000	130.95964				0.00	0	0
Total FRC253 SPOT										0.00	0	0
Total For FRC253										0.00	0	0
FRC253 On 20/09/2016 Spot Bond				100.00000	0.00000	101.06288				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 31/01/2022 Spot Bond			3.46000	106.52101	3.46000	130.61778				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 31/01/2022 Spot Bond			3.44000	104.56548	3.44000	130.75440				0.00	0	0
Total FRC257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.21000	101.65125	2.21000	136.07433				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.28000	102.43419	2.28000	149.11431				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02717				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	100.94377				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.05676				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.20851				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16957				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.02923				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.02820				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	99.99921				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	16.62132	100.00000	16.46084				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	41.21988	100.00000	40.82190				0.00	0	0
Total FRD09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	63.21150	100.00000	62.58770				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	13.29192	100.00000	13.16219				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.07221				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.21386				0.00	0	25,000,000
Total FRJ18 SPOT										0.00	0	25,000,000
Total For FRJ18										0.00	0	25,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.41959				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.36196				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.49629				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.05101				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.96800	86.06161	1.96800	116.07863				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.34000	111.19865	2.34000	120.33633				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.18689				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.28192	10.38000	100.16906				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.28192	10.38000	100.16906				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.48000	108.42009	2.48000	117.51484				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.51000	222.84359	2.51000	222.47413				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.45000	118.30828	2.45000	118.11274				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.54000	221.95637	2.54000	221.58768				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	90.96335				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.78000	114.99085	2.78000	114.79666				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.64500	114.48202	2.64500	114.29037				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	65.08100				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.64500	114.48202	2.64500	114.29037				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.66000	121.02887	2.66000	218.08472				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.71000	119.31414	2.71000	216.64518				0.00	0	0
Total FRS121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.31000	104.48215	2.31000	104.31105				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.74000	170.60041	2.74000	215.78706				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			2.92000	94.69057	2.92000	109.14893				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.05000	101.71014	3.05000	159.83617				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.37000	88.60445	3.37000	101.32441				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.04000	101.84012	3.04000	159.99778				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2016 Spot Bond			100.00000	81.64736	100.00000	80.95100			000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total FRS130 SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For FRS130									10,000,000,000,000.00	40,000,000,000	20,000,000,000	
FRS130 On 31/03/2028 Spot Bond			3.10000	159.30513	3.10000	159.03092			0.00	0	0	
Total FRS131 SPOT									0.00	0	0	
Total For FRS131									0.00	0	0	
FRS131 On 07/12/2033 Spot Bond			3.25000	200.15424	3.25000	201.81867			0.00	0	0	
Total FRS132 SPOT									0.00	0	0	
Total For FRS132									0.00	0	0	
FRS132 On 24/03/2020 Spot Bond			100.00000		0.00000	79.85851			0.00	0	0	
Total FRS133 SPOT									0.00	0	0	
Total For FRS133									0.00	0	0	
FRS133 On 31/01/2038 Spot Bond			3.30000	89.32130	3.30000	102.49576			0.00	0	0	
Total FRS134 SPOT									0.00	0	0	
Total For FRS134									0.00	0	0	
FRS134 On 31/01/2038 Spot Bond			3.27000	89.70827	3.27000	103.00281			0.00	0	0	
Total FRS135 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.08000	92.43435	3.08000	106.28573				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.91000	162.39210	2.91000	162.11590				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.02000	208.33260	3.02000	207.97578				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	99.79537				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.00000	0.00000	100.90809				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				100.00000	0.00000	104.32116				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.04000	160.27261	3.04000	159.99778				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.04000	160.27261	3.04000	159.99778				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.33000	94.50181	3.33000	155.38642				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.08000	112.02247	3.08000	112.11271				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.58000	136.31312	2.58000	136.78713				0.00	0	0
Total FRS147 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS147									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.20000	125.18910	2.20000	286.77700			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.09000	126.05693	2.09000	288.76841		73,150,000,000.00	35,000,000	35,000,000	
Total FRS37 SPOT								73,150,000,000.00	35,000,000	35,000,000	
Total For FRS37								73,150,000,000.00	35,000,000	35,000,000	
FRS43 On 07/12/2023 Spot Bond			2.81000	120.50505	2.81000	276.02881		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			2.54000	101.81633	2.54000	137.07540		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.02302		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			2.07000	140.74195	2.07000	140.51513		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.25465		0.00	0	0	
Total FRS56 SPOT								0.00	0	0	
Total For FRS56								0.00	0	0	
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.54295		0.00	0	0	
Total FRS59 SPOT								0.00	0	0	
Total For FRS59								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.88215		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			2.32000	118.07384	2.32000	117.88035		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	44.35897	104.97509	43.91656		0.00	0	0	
Total FRS69 SPOT								0.00	0	0	
Total For FRS69								0.00	0	0	
FRS73 On 12/06/2017 Spot Bond			101.07593	47.12938	101.07593	46.66999		0.00	0	0	
Total FRS73 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	41.35740	100.44759	40.95650				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	45.54393	100.76967	45.10119				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			2.03000	125.92357	2.03000	125.72135				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			2.24000	98.61327	2.24000	119.81159				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	99.20701				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			2.27000	98.37904	2.27000	119.52662				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.56404				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.29000	124.48440	2.29000	285.15991				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	101.90417				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.43564				0.00	0	0
Total FRS96 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 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			7.71000	101.11651	7.71000	101.03352		195,120,054,000.00	25,307,400	12,653,700	
Total FRX16 SPOT								195,120,054,000.00	25,307,400	12,653,700	
Total For FRX16								195,120,054,000.00	25,307,400	12,653,700	
FRX17 On 15/09/2017 Spot Bond			8.77000	100.77323	8.77000	100.67926		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			8.98000	103.19668	8.98000	103.09766		88,230,296,000.00	9,825,200	4,912,600	
Total FRX18 SPOT								88,230,296,000.00	9,825,200	4,912,600	
Total For FRX18								88,230,296,000.00	9,825,200	4,912,600	
FRX19 On 15/11/2019 Spot Bond			9.53500	102.62340	9.53500	102.51841		0.00	0	0	
Total FRX19 SPOT								0.00	0	0	
Total For FRX19								0.00	0	0	
FRX20 On 01/10/2020 Spot Bond			9.82500	96.97442	9.82500	96.87283		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.54000	88.00043	10.54000	87.90276		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			10.63000	104.90168	10.63000	104.78301		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			11.01000	91.59043	11.01000	91.48321		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX30 On 31/01/2030 Spot Bond			11.11000	92.98651	11.11000	92.87609		22,220,000,000,000.00	2,000,000,000	2,500,000,000	
Total FRX30 SPOT								22,220,000,000,000.00	2,000,000,000	2,500,000,000	
Total For FRX30								22,220,000,000,000.00	2,000,000,000	2,500,000,000	
FRX31 On 21/02/2031 Spot Bond			11.16500	89.92194	11.16500	89.81464		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.20500	73.02027	11.20500	72.93332		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.85637			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	100.86667			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	100.89234			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	100.93347			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96430			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09776			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.45804			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.35737			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.50735			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.56213			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.60777			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.80852			0.00	0	0
Total FS2D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.21652	100.00000	4.17491			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	0.70742	100.00000	0.70043			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.33341	100.00000	23.10812			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	3.91470	100.00000	3.87690			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.65678	100.00000	0.65044			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

Contract 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 FS4B1U										0.00	0	0
FS4C1 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
FS4D1 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
FS5A1 On 20/04/2019 Spot Bond			100.00000	9.03377	100.00000	8.92026				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	1.60782	100.00000	1.58761				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	0.28616	100.00000	0.28256				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/02/2021 Spot Bond			100.00000	1.48783	100.00000	1.47331				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1 On 20/02/2021 Spot Bond			100.00000	1.60782	100.00000	1.58761				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/02/2021 Spot Bond			100.00000	1.60782	100.00000	1.58761				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/02/2021 Spot Bond			100.00000	1.60782	100.00000	1.58761				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/02/2021 Spot Bond			100.00000	1.60782	100.00000	1.58761				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.36164				0.00	0	0
Total GBL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.31000	99.83615	10.31000	99.72651				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.42622				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.46982				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.48723				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.60041				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.73962				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.82658				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT36 On 26/05/2016 Spot Bond				100.00000	0.00000	101.61086				0.00	0	0
Total GPT36 SPOT										0.00	0	0
Total For GPT36										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.35563	100.00000	12.23633				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	30.75131	100.00000	30.45440				0.00	0	0
Total GRB02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	17.94363	100.00000	17.77038				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.77575	100.00000	11.65954				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.01364				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.01680				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.02072				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.02615				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.70253				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.31028				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.12595				0.00	0	0
Total GRT06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.62323				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.85834				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.33533				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.31055				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	101.98014				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.96354				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.95216	100.00000	12.82434				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.05637				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.90991				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.73159				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	101.72212				0.00	0	0
Total HILC27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	101.87562				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	99.86470				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	100.34212				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.93452	100.00000	8.84731				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.93452	100.00000	8.84731				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.47786	100.00000	9.38534				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.47786	100.00000	9.38534				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.17643	100.00000	10.07710				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.17643	100.00000	10.07710				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.03024	100.00000	10.92258				0.00	0	0
Total HM1E4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.15186				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				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			10.10000	101.87943	10.10000	101.76917				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.79028				0.00	0	0
Total HPF06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.68997			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.39173			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.27597			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.34500	103.85598	9.34500	103.75180		934,500,000,000.00	100,000,000	1,050,000,000	
Total HWAY20 SPOT								934,500,000,000.00	100,000,000	1,050,000,000	
Total For HWAY20								934,500,000,000.00	100,000,000	1,050,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.88265	100.00000	14.75062		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			2.08000	126.13619	2.08000	288.95027		0.00	0	7,700,000,000	
Total HWAY23 SPOT								0.00	0	7,700,000,000	
Total For HWAY23								0.00	0	7,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.95000	130.19117	1.95000	298.24355		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			2.35000	101.13766	2.35000	100.97202		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			10.71500	90.69687	10.71500	90.59290		200,439,076,000,000.00	18,706,400,000	18,023,200,000	
Total HWAY34 SPOT								10,439,076,000,000.00	18,706,400,000	18,023,200,000	
Total For HWAY34								10,439,076,000,000.00	18,706,400,000	18,023,200,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.37952	100.00000	11.27856		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.74500	90.27609	10.74500	90.17232		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.37950	100.00000	11.27854		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	86.38498	100.00000	85.58140			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	85.76212	100.00000	84.97350			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	61.35850	100.00000	60.75299			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400			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			1.63000	125.97121	1.63000	125.77422		64,553,674,682,000.00	39,603,481,400	78,792,098,200	
Total I2025 SPOT								64,553,674,682,000.00	39,603,481,400	78,792,098,200	
Total For I2025								64,553,674,682,000.00	39,603,481,400	78,792,098,200	
I2033 On 28/02/2033 Spot Bond			1.72000	106.42546	1.72000	106.25834		1,206,925,204,000.00	701,700,700	61,896,200,000	
Total I2033 SPOT								1,206,925,204,000.00	701,700,700	61,896,200,000	
Total For I2033								1,206,925,204,000.00	701,700,700	61,896,200,000	
I2038 On 31/01/2038 Spot Bond			1.72000	134.05230	1.72000	133.84136		20,290,695,864,000.00	11,796,916,200	162,269,165,900	
Total I2038 SPOT								20,290,695,864,000.00	11,796,916,200	162,269,165,900	
Total For I2038								20,290,695,864,000.00	11,796,916,200	162,269,165,900	
I2046 On 31/03/2046 Spot Bond			1.78000	134.04435	1.78000	133.83271		3,724,183,818,000.00	2,092,238,100	97,020,938,100	
Total I2046 SPOT								3,724,183,818,000.00	2,092,238,100	97,020,938,100	
Total For I2046								3,724,183,818,000.00	2,092,238,100	97,020,938,100	
I2050 On 31/12/2050 Spot Bond			1.79000	144.83852	1.78000	144.95746		20,037,804,697,000.00	11,194,304,300	77,482,795,500	
Total I2050 SPOT								20,037,804,697,000.00	11,194,304,300	77,482,795,500	
Total For I2050								20,037,804,697,000.00	11,194,304,300	77,482,795,500	
IBL22 On 15/03/2018 Spot Bond			8.97000	103.02700	8.97000	102.92879		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			8.88000	101.49296	8.88000	101.39678		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	99.91028		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.75000	99.94505	1.75000	136.53957				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			2.14000	103.98163	2.14000	139.99662				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	100.88475				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			9.09000	100.16901	9.09000	100.07175				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.35073				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				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			9.77000	98.88528	9.77000	98.78225				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			10.16500	93.34187	10.16500	93.24022				0.00	0	3,965,200,000
Total IBL46 SPOT										0.00	0	3,965,200,000
Total For IBL46										0.00	0	3,965,200,000
IBL49 On 02/04/2018 Spot Bond			9.27000	97.28381	9.27000	97.18752				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			10.15500	98.67716	10.15500	98.56981				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.89637				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.20798				0.00	0	0
Total IBL53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.21000	101.59125	8.21000	101.50172				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			9.55000	99.19977	9.55000	99.09813				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.90511				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.59665				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			8.74000	101.68759	8.74000	101.59204				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			9.51000	101.17639	9.51000	101.07315				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			10.61000	100.25829	10.61000	100.14445				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.66236				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.01045				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.76471				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	98.89211				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.99994				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.03784				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.87000	134.94705	2.87000	134.71787				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.72916				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	19.82189	100.00000	19.62841				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.60205				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.64975				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.46703	0.00000	101.46109				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.50463				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			10.66000	101.50034	10.66000	101.38457				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			9.34000	104.19690	9.34000	104.09244				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	16.42976	100.00000	18.21818				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	10.12209	100.00000	10.34895				0.00	0	0
Total IBL81U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	99.99989				0.00	0	1,500,000,000
Total IBL82 SPOT										0.00	0	1,500,000,000
Total For IBL82										0.00	0	1,500,000,000
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.91694				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	17.20516	100.00000	16.98897				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01983	100.00000	0.01965				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.18161				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	99.85565				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			10.20500	93.68192	10.20500	93.58008				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.38596				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.05278				0.00	25,000,000	300,000,000
Total IDCG05 SPOT										0.00	25,000,000	300,000,000
Total For IDCG05										0.00	25,000,000	300,000,000
IDCG06 On 24/11/2024 Spot Bond			10.93000	96.66386	10.93000	96.55089				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.72795				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			11.74500	102.12477	11.74500	101.95206				0.00	0	0
Total IDCG08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.26976	5.00000	101.21482				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.18908	5.00000	100.13503				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	100.53957	4.00000	100.49629				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.17329	4.00000	100.12994				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	88.37120	100.00000	87.54337				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	88.32158	100.00000	87.49422				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	88.32158	100.00000	87.49422				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			9.33000	99.88357	9.33000	99.78408				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			100.00000	10.47203	100.00000	10.37201			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IFC02 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IFC02									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
IKH1D On 09/12/2028 Spot Bond			100.00000	8.23442	100.00000	8.15492				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	33.41716	100.00000	33.09099				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	30.89460	100.00000	32.31112				0.00	0	0
Total IN272U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.93567	100.00000	2.91352				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.57608	100.00000	9.48262				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.51394	100.00000	12.39044				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.07909	100.00000	12.95143				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	10.88715	100.00000	10.79108				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	59.46638	100.00000	58.88595				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.08916	100.00000	10.98208				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	18.61664	100.00000	18.43690				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	90.42875	100.00000	89.57161				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	90.91882	100.00000	90.07891				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	46.67611	100.00000	46.27516				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	46.67611	100.00000	46.27516				0.00	0	0
Total IN319U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	64.28227	100.00000	63.66162				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.55093	100.00000	12.42708				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	12.38065	100.00000	12.24822				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	98.38275	100.00000	97.33333				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	98.38275	100.00000	97.33333				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.65000	100.00000	7.65000	99.83261				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.65000	99.85350	7.65000	99.68660				0.00	0	0
Total INA619 SPOT										0.00	0	0
Total For INA619										0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.75000	99.70362	7.75000	99.53505				0.00	0	0
Total INA620 SPOT										0.00	0	0
Total For INA620										0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.75000	99.55609	7.75000	99.38801				0.00	0	0
Total INA621 SPOT										0.00	0	0
Total For INA621										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.61739				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.02435				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.00736				0.00	0	0
Total ING138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.52569	6.50000	100.45543				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04155				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.00371				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	104.01140				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	107.22808				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.36544				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.27127				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.41791				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			12.67500	103.16095	12.67500	103.02172				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	91.47870	100.00000	90.57072				0.00	0	0
Total IP277U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IP277U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.39091				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			8.71000	100.55181	8.71000	100.45816				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.66172				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.67538				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.68452				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.32955				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.33530				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.31846				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	100.98511				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.01420				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.03165				0.00	0	0
Total IPF16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.92190				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	100.93216				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	100.94243				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	101.84817				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			10.57500	99.61635	10.57500	99.50361				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			9.37000	101.46646	9.37000	101.36551				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	39.52633	100.00000	39.17945				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.57186				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.72991				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.29979				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.87078				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.40065				0.00	0	0
Total IV016 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.92000	99.80703	2.92000	134.36474				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.60000	151.49914	3.60000	151.23026				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.66378				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.47971				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.14145				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.18115				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.10361				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			3.63000	106.63377	3.63000	107.37341				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			3.63000	106.54487	3.63000	107.37341				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.31850				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.70801				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.39664				0.00	0	0
Total IV033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.37500	103.09786	12.37500	102.96192				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.71103				0.00	36,800,000,000	36,800,000,000
Total IV035 SPOT										0.00	36,800,000,000	36,800,000,000
Total For IV035										0.00	36,800,000,000	36,800,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.22061				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	14.06189	100.00000	13.92464				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			11.30000	104.34626	11.30000	104.22132				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.22209				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			3.70000	149.99141	3.70000	149.72360				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	99.18478	100.00000	98.11828				0.00	0	0
Total IV619U SPOT										0.00	0	0
Total For IV619U										0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.65000	99.95810	7.65000	99.79085				0.00	0	0
Total IVA618 SPOT										0.00	0	0
Total For IVA618										0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.65000	99.81173	7.65000	99.64496				0.00	0	0
Total IVA619 SPOT										0.00	0	0
Total For IVA619										0.00	0	0
IVA621 On 26/05/2016 Spot Bond			7.75000	99.51402	7.75000	99.34609				0.00	0	0
Total IVA621 SPOT										0.00	0	0
Total For IVA621										0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	98.92872	7.75000	98.76276				0.00	0	0
Total IVA625 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA625										0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.75000	98.63865	7.75000	98.47366				0.00	0	0
Total IVA627 SPOT										0.00	0	0
Total For IVA627										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.45268				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.64158				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.37548				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.18604				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.41357				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.41814				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.39755				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.41356				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total IVC022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.92328				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.67577				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.61389				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.01429				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	100.86667				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.72536				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.74154				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	91.41438				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			10.11000	100.53155	10.11000	100.42265				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.57026	100.00000	18.40551				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	14.51706	100.00000	14.37536				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			10.24500	98.98676	10.24500	98.87814				0.00	0	0
Total IVC040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.99983				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.63808				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	99.83127				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.62338				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.36580				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	99.90437				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	101.91786				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.78513				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.61310				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.14424				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.90578				0.00	0	0
Total IVC060 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.70708				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.74651				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.74921				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.07981				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.21555				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	100.99050				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	99.88486				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.23281				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	101.33629				0.00	0	0
Total IVC071 SPOT										0.00	0	0
Total For IVC071										0.00	0	0
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	101.33802				0.00	0	0
Total IVC072 SPOT										0.00	0	0
Total For IVC072										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.20883				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.06799	100.00000	2.05238				0.00	0	0
Total IVC68U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	31.08093	100.00000	30.78085				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	23.23281	100.00000	23.00850				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.89083				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.19328				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	101.12377				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.29861				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	15.79654	100.00000	15.61907				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	101.45405				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	99.89015				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	99.82555				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			9.48000	127.88559	9.48000	127.75654				0.00	0	0
Total KW01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.79702			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.09379			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.25916			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.91972			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.99982			0.00	0	11,800,000
Total LBK08 SPOT									0.00	0	11,800,000
Total For LBK08									0.00	0	11,800,000
LBK11 On 28/11/2019 Spot Bond			10.73500	100.89937	10.73500	100.78349			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.78708	9.71000	101.68108			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	100.98305			0.00	0	0
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	30.56510	100.00000	30.26677			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.90858			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			9.63000	99.35463	9.63000	99.25199			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			9.87000	96.80171	9.87000	96.69984			0.00	0	0
Total LGL03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.78500	96.51746	10.78500	96.40611				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.18094				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.61608				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.21535				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.52344				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			13.84000	105.08159	13.84000	105.01097				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			14.73500	105.44882	14.73500	105.25174				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.04401				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.58036				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.67162				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.78110				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.67003				0.00	0	0
Total MAQ077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.95829				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.91031				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	98.15005				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	94.23386				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.21469				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.22249				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	100.48721				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	100.54205				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.88907				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.95043				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.15913				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.65040				0.00	0	0
Total MBF037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF037										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.15324				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	99.78826				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	99.78403				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.37798				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	101.59653				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.20130				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	100.97559				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.05151				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.66242				0.00	0	0
Total MBSA1 SPOT										0.00	0	0
Total For MBSA1										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	97.19099	2.30000	102.65958				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.02732				0.00	0	0
Total MBSA3 SPOT										0.00	0	0
Total For MBSA3										0.00	0	0
MBSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.73656				0.00	0	0
Total MBSA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBSA4										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	39.61945	100.00000	39.23273				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	38.43074	100.00000	38.05564				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	38.49260	100.00000	38.11689				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	31.03165	100.00000	32.49279				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	61.81660	100.00000	61.20656				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	99.99993				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			9.74000	98.63811	9.74000	98.53564				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			9.79000	98.20699	9.79000	98.10446				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.41667	8.91000	100.32104				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.53164				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.46405				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.57091				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.90500	100.49472	8.90500	100.40031				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			9.76000	102.06054	9.76000	101.95372				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.50000	101.18816	10.50000	101.07444				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	100.88722				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			10.53500	100.46558	10.53500	100.30201				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			9.83000	102.66334	9.83000	102.55572				0.00	0	0
Total MIIIL02 SPOT										0.00	0	0
Total For MIIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.98054				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			10.37500	99.37420	10.37500	99.98877				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	100.82849				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			12.13000	96.90451	12.13000	97.79906				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			11.64000	101.47699	11.64000	98.84853				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	58.36492	100.00000	57.80141				0.00	0	0
Total MMS01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.53000	102.53482	9.53000	102.43054				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			9.52000	103.73504	9.52000	103.62908				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	74.12773	100.00000	73.55421				0.00	0	0
Total MTN05U SPOT										0.00	0	0
Total For MTN05U										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	59.10617	100.00000	58.65889				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	61.30132	100.00000	60.70946				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	19.21583	100.00000	18.97170				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	18.49946	100.00000	18.33623				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.26905	100.89771	9.17685				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.37774	100.61875	9.28469				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

Contract 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 N4A311										0.00	0	0
N4A40 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.90265				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	100.91293				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.02491				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.32929				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.86108	100.00000	11.74657				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.69426	100.00000	12.57170				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	92.01316	10.81000	91.90677				0.00	0	70,000,000
Total NAM01 SPOT										0.00	0	70,000,000
Total For NAM01										0.00	0	70,000,000
NAM02 On 29/06/2020 Spot Bond			10.35500	100.76220	10.35500	100.65109				0.00	0	0
Total NAM02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM02										0.00	0	0
NBK10, On 25/07/2016 Spot Bond			8.58500	101.47402	8.58500	101.38046				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11, On 28/11/2020 Spot Bond			10.06000	99.73931	10.06000	99.63180				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.82500	99.43399	9.82500	99.33038				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13, On 19/03/2024 Spot Bond			10.31000	98.08989	10.31000	97.98276				0.00	0	18,300,000
Total NBK13A SPOT										0.00	0	18,300,000
Total For NBK13A										0.00	0	18,300,000
NBK13I, On 21/02/2017 Spot Bond				100.00000	0.00000	101.94419				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14, On 26/06/2021 Spot Bond			10.18500	99.74040	10.18500	99.65128				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			10.42500	94.99029	10.42500	94.88427				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	101.99223				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			11.09000	92.96003	11.09000	92.84984				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	99.98074				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			11.26000	92.56047	11.26000	92.44972				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17I, On 28/11/2016 Spot Bond				100.00000	0.00000	101.30439				0.00	0	0
Total NBK17B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			10.16500	100.91916	10.16500	100.80986				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.70168				0.00	1,030,000,000	1,030,000,000
Total NBK18B SPOT										0.00	1,030,000,000	1,030,000,000
Total For NBK18B										0.00	1,030,000,000	1,030,000,000
NBK19, On 01/06/2022 Spot Bond			10.57500	99.92358	10.57500	99.81111				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.41995				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			11.33000	98.59784	11.33000	98.47915				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.72646				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			11.53000	97.38543	11.53000	97.26555				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	101.63947				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			9.71000	106.29676	9.71000	106.18606				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.61240				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			11.18000	102.00121	11.18000	101.87934				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	101.77736				0.00	0	0
Total NBK23B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK23B									0.00	0	0
NBK24 On 19/11/2027 Spot Bond			11.43000	101.84417	11.43000	101.71985			65,242,440,000,000.00	5,708,000,000	3,854,000,000
Total NBK24A SPOT									5,242,440,000,000.00	5,708,000,000	3,854,000,000
Total For NBK24A									5,242,440,000,000.00	5,708,000,000	3,854,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.82207			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			10.55000	102.69942	10.55000	102.58281			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	101.89280			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.18038			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.30874			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.63062			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.63536			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.70302			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.72433			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.44613			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			9.67000	106.49873	9.67000	106.38947			0.00	0	1,121,700,000
Total NBK3A SPOT									0.00	0	1,121,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										0.00	0	1,121,700,000
NBK4 On 28/10/2024 Spot Bond			11.65500	39.23644	11.65500	39.18919				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.25626				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	99.44587				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.79295				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	100.92062				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.84850				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.85380				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.99980				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	100.96424				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			10.82500	100.38901	10.82500	100.27404				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	100.95911				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			10.86000	99.30272	10.86000	99.18864				0.00	0	0
Total NCLN85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.96424				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	100.88002				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	100.88009				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	100.97237				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	100.98263				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.35154				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.43628				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	100.85525				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.50834				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.03005				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.44030				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.97000	98.20020	10.97000	99.40778				0.00	0	0
Total NED15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.21168				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.41014				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.29873				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.82007				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			12.08500	99.99198	12.08500	101.10642				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.48353				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	119.23696	9.44500	119.11610				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.10000	178.72984	2.10000	178.44147				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			2.49000	103.22083	2.49000	117.45993				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	194.97465	3.45000	194.65586				0.00	0	0
Total NILB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.88000	114.08794	2.88000	113.89407				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			3.19000	157.08814	3.19000	147.64553				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			3.10000	159.13883	3.10000	159.03092				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			9.58500	101.74055	9.58500	101.63593				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	61.36071	100.00000	60.87093				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.21500	102.77519	10.21500	102.66008				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.55181				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.43163				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.47733				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.44994				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.53030				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.41500	102.81160	10.41500	102.69421				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.50473			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.48647			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.60870			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			10.61500	102.84800	10.61500	102.72835			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.52299			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.53213			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.68716			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.86955			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.75836			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.55951			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			9.56000	111.18654	9.56000	111.07312			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			10.30500	109.14131	10.30500	109.02185			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.99500	182.10649	1.99500	181.81471			0.00	0	8,900,000,000
Total NRA023 SPOT									0.00	0	8,900,000,000
Total For NRA023									0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.73000	108.54107	11.73000	108.40594			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.77194			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.02647			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.26619			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.26332			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.02347			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.58035			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.95517			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	20.01537	100.00000	19.81785			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.87352			0.00	0	50,000,000
Total OML02 SPOT									0.00	0	50,000,000
Total For OML02									0.00	0	50,000,000
OML03 On 27/11/2019 Spot Bond			10.73500	99.71218	10.73500	99.59767			0.00	0	0
Total OML03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.15433				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.90500	94.76056	10.90500	97.51334				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.49000	96.33326	11.49000	96.21635				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			12.08000	93.82596	12.08000	95.16322				0.00	0	1,380,000,000
Total OML07 SPOT										0.00	0	1,380,000,000
Total For OML07										0.00	0	1,380,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.11376				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			11.48000	98.88166	11.48000	98.76176				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			11.98000	98.01978	11.98000	97.89590				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	80.39648	100.00000	99.72299				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				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	101.67762				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.30416				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	99.88722				0.00	0	0
Total PMM22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM22										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.23453				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.12471				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.19423				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.34268				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	99.70271				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.47500	99.82636	10.47500	100.81417				0.00	0	20,000,000
Total PPC004 SPOT										0.00	0	20,000,000
Total For PPC004										0.00	0	20,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.02173				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.02197				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.02248				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.02467				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.02518				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	99.90128				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			8.90000	43.21919	8.90000	43.17808				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			7.56000	103.84629	7.56000	103.76266			720,175,307,416,000.00	359,811,548,600	189,905,774,300	
Total R159 SPOT									720,175,307,416,000.00	359,811,548,600	189,905,774,300	
Total For R159									720,175,307,416,000.00	359,811,548,600	189,905,774,300	
R159P On 15/09/2016 Spot Bond			7.39000	97.33943	7.39000	97.26276				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			9.08000	113.37725	9.08000	113.26728			619,169,559,164,000.00	2,160,701,493,300	2,348,028,174,200	
Total R186 SPOT									619,169,559,164,000.00	2,160,701,493,300	2,348,028,174,200	
Total For R186									619,169,559,164,000.00	2,160,701,493,300	2,348,028,174,200	
R187P On 21/12/2026 Spot Bond			8.82000	39.93904	8.82000	39.90138				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			8.74000	36.96455	8.74000	36.93001				0.00	0	0
Total R188P SPOT										0.00	0	0
Total For R188P										0.00	0	0
R197 On 07/12/2023 Spot Bond			1.59000	298.49744	1.59000	298.03224			2,489,334,846,000.00	1,565,619,400	24,681,219,400	
Total R197 SPOT									2,489,334,846,000.00	1,565,619,400	24,681,219,400	
Total For R197									2,489,334,846,000.00	1,565,619,400	24,681,219,400	
R202 On 07/12/2033 Spot Bond			1.71000	248.17732	1.71000	247.78735			22,118,932,251,000.00	12,935,048,100	253,801,740,500	
Total R202 SPOT									22,118,932,251,000.00	12,935,048,100	253,801,740,500	
Total For R202									22,118,932,251,000.00	12,935,048,100	253,801,740,500	
R2023 On 28/02/2023 Spot Bond			8.90000	95.55332	8.91000	95.41486			750,456,230,510,000.00	309,040,025,900	633,091,732,400	
Total R2023 SPOT									750,456,230,510,000.00	309,040,025,900	633,091,732,400	
Total For R2023									750,456,230,510,000.00	309,040,025,900	633,091,732,400	
R203 On 15/09/2017 Spot Bond			7.95000	101.46427	7.97000	101.35261			857,338,299,320,000.00	610,985,949,600	977,619,630,200	
Total R203 SPOT									857,338,299,320,000.00	610,985,949,600	977,619,630,200	
Total For R203									857,338,299,320,000.00	610,985,949,600	977,619,630,200	
R2030 On 31/01/2030 Spot Bond			9.46000	90.91984	9.46000	90.82753			254,574,322,484,000.00	238,327,095,400	654,037,359,100	
Total R2030 SPOT									254,574,322,484,000.00	238,327,095,400	654,037,359,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									54,574,322,484,000.00	238,327,095,400	554,037,359,100
R2032 On 31/03/2032 Spot Bond			9.60000	89.83067	9.60000	89.73866			649,679,959,040,000.00	171,841,662,400	196,350,718,100
Total R2032 SPOT									19,679,959,040,000.00	171,841,662,400	196,350,718,100
Total For R2032									19,679,959,040,000.00	171,841,662,400	196,350,718,100
R2035 On 28/02/2035 Spot Bond			9.68000	94.62232	9.68000	94.52567			827,884,742,848,000.00	292,136,853,600	969,594,854,600
Total R2035 SPOT									17,884,742,848,000.00	292,136,853,600	969,594,854,600
Total For R2035									17,884,742,848,000.00	292,136,853,600	969,594,854,600
R2037 On 31/01/2037 Spot Bond			9.74500	91.14548	9.74500	91.05023			687,165,183,311,000.00	480,981,547,800	709,127,607,900
Total R2037 SPOT									37,165,183,311,000.00	480,981,547,800	709,127,607,900
Total For R2037									37,165,183,311,000.00	480,981,547,800	709,127,607,900
R204 On 21/12/2018 Spot Bond			8.32000	102.16978	8.34000	102.03238			137,986,758,528,000.00	617,546,485,400	1,002,160,696,900
Total R204 SPOT									17,986,758,528,000.00	617,546,485,400	1,002,160,696,900
Total For R204									17,986,758,528,000.00	617,546,485,400	1,002,160,696,900
R2040 On 31/01/2040 Spot Bond			9.81000	94.86527	9.81000	94.76548			530,980,000,000,000.00	258,000,000,000	598,869,193,400
Total R2040 SPOT									10,980,000,000,000.00	258,000,000,000	598,869,193,400
Total For R2040									10,980,000,000,000.00	258,000,000,000	598,869,193,400
R2044 On 31/01/2044 Spot Bond			9.84000	91.90303	9.84000	91.80608			672,859,831,520,000.00	779,762,178,000	457,543,916,400
Total R2044 SPOT									12,859,831,520,000.00	779,762,178,000	457,543,916,400
Total For R2044									12,859,831,520,000.00	779,762,178,000	457,543,916,400
R2048 On 28/02/2048 Spot Bond			9.84000	90.95703	9.84000	90.86263			052,259,414,416,000.00	513,440,997,400	1,181,739,376,600
Total R2048 SPOT									12,259,414,416,000.00	513,440,997,400	1,181,739,376,600
Total For R2048									12,259,414,416,000.00	513,440,997,400	1,181,739,376,600
R207 On 15/01/2020 Spot Bond			8.51000	98.22361	8.53500	98.05743			194,379,713,671,000.00	492,876,582,100	1,198,356,759,700
Total R207 SPOT									14,379,713,671,000.00	492,876,582,100	1,198,356,759,700
Total For R207									14,379,713,671,000.00	492,876,582,100	1,198,356,759,700
R208 On 31/03/2021 Spot Bond			8.64000	93.16368	8.67500	92.94610			464,238,218,752,000.00	285,212,756,800	1,211,233,763,300
Total R208 SPOT									14,238,218,752,000.00	285,212,756,800	211,233,763,300
Total For R208									14,238,218,752,000.00	285,212,756,800	211,233,763,300
R209 On 31/03/2036 Spot Bond			9.61500	70.95067	9.62500	70.81050			854,823,362,774,000.00	1,128,946,787,600	1,285,939,860,100
Total R209 SPOT									14,823,362,774,000.00	128,946,787,600	285,939,860,100
Total For R209									14,823,362,774,000.00	128,946,787,600	285,939,860,100
R210 On 31/03/2028 Spot Bond			1.70000	183.73915	1.70000	183.45063			75,556,616,110,000.00	44,445,068,300	100,919,663,800
Total R210 SPOT									75,556,616,110,000.00	44,445,068,300	100,919,663,800
Total For R210									75,556,616,110,000.00	44,445,068,300	100,919,663,800
R211 On 31/01/2017 Spot Bond			0.35000	138.16876	0.35000	137.97201			0.00	0	115,532,407,800
Total R211 SPOT									0.00	0	115,532,407,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211									0.00	0	115,532,407,800
R212 On 31/01/2022 Spot Bond			1.57000	144.50833	1.57000	144.28333			40,918,282,000.00	26,062,600	205,263,929,600
Total R212 SPOT									40,918,282,000.00	26,062,600	205,263,929,600
Total For R212									40,918,282,000.00	26,062,600	205,263,929,600
R213 On 28/02/2031 Spot Bond			9.49000	81.61070	9.49500	81.49519			003,534,917,254,000.00	211,120,644,600	476,398,700,000
Total R213 SPOT									13,534,917,254,000.00	211,120,644,600	476,398,700,000
Total For R213									13,534,917,254,000.00	211,120,644,600	476,398,700,000
R214 On 28/02/2041 Spot Bond			9.75500	70.89350	9.75500	70.82054			033,888,041,851,000.00	208,496,980,200	677,474,614,600
Total R214 SPOT									13,888,041,851,000.00	208,496,980,200	677,474,614,600
Total For R214									13,888,041,851,000.00	208,496,980,200	677,474,614,600
R230C On 15/09/2016 Spot Bond			7.39000	97.33943	7.39000	97.26276			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			7.38000	99.01898	7.38000	98.93975			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			7.44000	95.47511	7.44000	95.39891			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.94500	91.54464	7.94500	91.46673			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.99500	87.97783	7.99500	87.90249			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			8.34500	83.99126	8.34500	83.91625			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			8.32500	80.66788	8.32500	80.59600			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			8.30500	77.49088	8.30500	77.42199			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			8.29500	74.42732	8.29500	74.36124			0.00	0	0
Total R336C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.49500	70.89858	8.49500	70.83415				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			8.47500	68.07036	8.47500	68.00863				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			8.59500	64.91843	8.59500	64.85875				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			8.56500	62.34447	8.56500	62.28735				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			8.53500	59.88981	8.53500	59.83513				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			8.50500	57.54836	8.50500	57.49600				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			8.46500	55.35226	8.46500	55.30212				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			8.42500	53.26042	8.42500	53.21241				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			9.02000	48.79156	9.02000	48.74454				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.98000	46.84057	8.98000	46.79562				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.94000	44.98483	8.94000	44.94186				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			8.90000	43.21919	8.90000	43.17808				0.00	0	0
Total R348C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.86000	41.53879	8.86000	41.49945				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			8.82000	39.93904	8.82000	39.90138				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			8.78000	38.41565	8.78000	38.37959				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			8.74000	36.96455	8.74000	36.93001				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.71805				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.99026				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.62329				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.29672				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	55.06402	100.00000	45.04003				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	33.49920	100.00000	33.17223				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	62.42774	100.00000	61.82500				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	62.91706	100.00000	62.30959				0.00	0	0
Total RCSB5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	30.20092	100.00000	29.90614				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	43.05172	100.00000	42.59470				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.67121	100.00000	8.58023				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	29.53607	100.00000	29.22252				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	21.23208	100.00000	21.00668				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	10.99932	100.00000	10.88256				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.13926				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.73123				0.00	500,000,000	500,000,000
Total RDFB04 SPOT										0.00	500,000,000	500,000,000
Total For RDFB04										0.00	500,000,000	500,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.46822				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.95803				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.40029				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.02141				0.00	0	0
Total RDFC25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.53947				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	101.20791				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.25687				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.85755				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.61439				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.21620				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.50471				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.36783				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.76551				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	31.35549	100.00000	31.05275				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	18.11150	100.00000	17.93664				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	12.72403	100.00000	12.60117				0.00	0	0
Total RES03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	10.61011	100.00000	10.50767				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.29334				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	101.99828				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.27859				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.35676				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.51730				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.25586				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.45937				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	90.27454				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total RP008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.03543				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	86.02027				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.60269	12.35000	104.46502				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.03428	100.00000	18.91402				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.92032				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	15.71372	100.00000	15.56200				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	84.84848	100.00000	84.06467				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	14.65314	100.00000	13.85267				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	67.00647	100.00000	66.34522				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00U On 16/11/2022 Spot Bond				100.00000	0.00000	107.56415				0.00	0	0
Total RPS00U SPOT										0.00	0	0
Total For RPS00U										0.00	0	0
RPS00U On 30/04/2025 Spot Bond				100.00000	0.00000	59.19922				0.00	0	0
Total RPS00U SPOT										0.00	0	0
Total For RPS00U										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.17500	99.53523	10.17500	99.42733				0.00	0	0
Total RW21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.64000	97.95531	10.64000	97.84439				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			11.04500	98.66126	11.04500	98.54541			88,684,723,000,000.00		8,029,400,000	4,014,700,000
Total RW28 SPOT									88,684,723,000,000.00		8,029,400,000	4,014,700,000
Total For RW28									88,684,723,000,000.00		8,029,400,000	4,014,700,000
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	100.00000				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			8.76000	105.87181	8.76000	105.77211				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.01379				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			10.07000	103.46354	10.07000	103.35250				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.37475				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.59702				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	98.94701				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.91702				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02410				0.00	0	0
Total SBK19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.82549			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.72483			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.87224			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			12.51000	101.00744	12.51000	100.87285			0.00	0	1,915,000,000
Total SBK23 SPOT									0.00	0	1,915,000,000
Total For SBK23									0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.67148			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.12169			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2026 Spot Bond			12.41500	99.33063	12.41500	99.52965			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.09000	97.60875	10.09000	97.50379			0.00	0	2,420,000,000
Total SBK9 SPOT									0.00	0	2,420,000,000
Total For SBK9									0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.37000	99.67387	9.37000	99.57471			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.37397			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.61655			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			8.87000	101.03715	8.87000	100.94188		8,870,000,000,000.00		1,000,000,000	500,000,000
Total SBS13 SPOT								8,870,000,000,000.00		1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS13										8,870,000,000,000.00	1,000,000,000	500,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.34015				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.71788				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			10.41500	102.72809	10.41500	102.61417				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.98000	99.11357	10.98000	98.99722				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	101.85734				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	101.94068				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.10302				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.50000	102.27419	9.50000	102.16994				0.00	0	2,075,400,000
Total SBS25 SPOT										0.00	0	2,075,400,000
Total For SBS25										0.00	0	2,075,400,000
SBS26l On 28/02/2017 Spot Bond			100.00000	51.36972	100.00000	50.91398				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			10.40000	100.58199	10.40000	100.46999				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	99.87383				0.00	0	0
Total SBS28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.64000	100.87678	9.64000	100.77303				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.99000	86.85883	10.99000	86.75677				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.08731				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			11.18000	95.04884	11.18000	94.93589				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.67728				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	100.89242				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			10.88000	96.99255	10.88000	96.88092				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.09645				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.92151				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			9.87500	96.23515	9.87500	96.13328				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			11.05000	91.53361	11.05000	91.42549				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.74500	88.78486	11.74500	88.67358				0.00	0	0
Total SBS39 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.44500	96.37502	10.44500	96.26725				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.57958				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.55000	97.11942	10.55000	101.98147				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			11.16000	96.74108	11.16000	101.92511				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			11.33000	96.50279	11.33000	101.77474				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.69591				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	101.74629				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			10.52000	102.86822	10.52000	102.75238				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.78464				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			7.91000	104.24162	7.91000	104.15259				0.00	0	0
Total SBS9 SPOT										0.00	0	0
Total For SBS9										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.89000	119.90655	2.89000	274.65550				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.32000	135.88258	1.32000	136.97688				0.00	0	0
Total SBSI12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBSI12										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.26000	199.61096	3.26000	201.55613				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	43.90934	100.00000	43.48540				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.62385				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	57.66139	100.00000	57.10467				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				175.18473	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.00000	121.68863	2.00000	136.28640				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.52569	6.50000	100.45543				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.67532				0.00	0	0
Total SHS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.82957				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			9.47000	102.21946	9.47000	102.11615				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	102.99216	8.75000	102.89581				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.26384				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	108.69732				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	61.51082	100.00000	60.90380				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.06895				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	100.99670				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	86.49289	100.00000	85.68075				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	88.66878	100.00000	87.84396				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	64.64228	100.00000	64.01816				0.00	0	0
Total SHS18U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.57000	102.19892	9.57000	102.09514				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.09075				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.75427				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.77923				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			10.57500	100.90277	10.57500	100.78919				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.77923				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.07494				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	18.61558	100.00000	18.43584				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			8.81000	102.25319	8.81000	102.15698				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			10.14000	98.96434	10.14000	98.85684				0.00	0	263,333,300
Total SLI3 SPOT										0.00	0	263,333,300
Total For SLI3										0.00	0	263,333,300
SNT01 On 15/09/2017 Spot Bond			9.37000	99.67387	9.37000	99.57471				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.44611				0.00	0	0
Total SNT02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.61000	45.67994	11.61000	101.28218				0.00	0	1,700,000,000
Total SNT03 SPOT										0.00	0	1,700,000,000
Total For SNT03										0.00	0	1,700,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.53208				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.78672				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.50476				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.54128				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.77967				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			8.67000	103.43906	8.67000	103.34216				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.30633				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			10.35000	93.08698	10.35000	92.98438				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.43997				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.79771				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02077				0.00	0	0
Total SSN003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			10.24500	87.36971	10.24500	87.27437				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			10.24500	87.36971	10.24500	87.27437				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.95500	93.94422	9.95500	93.84398				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.05303				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			8.85000	100.32430	8.85000	100.22992				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			2.51000	117.02268	2.51000	117.27405				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			9.61500	99.22981	9.61500	99.12802				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	102.21230	8.50000	101.48280				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			11.10000	100.12460	11.10000	100.00646				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.27420				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			11.36500	70.26066	11.36500	70.17674				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.19898				0.00	0	0
Total SSN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.25730				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.78518				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	93.76494				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	101.47134				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	101.54902				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				100.00000	0.00000	101.01891				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.41441				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.76708				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1283 On 04/05/2016 Spot Bond				100.00000	0.00000	99.89937				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY1283 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY1285 On 18/08/2016 Spot Bond				100.00000	0.00000	101.52541				0.00	0	0
Total SY1286 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.30627				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1288 On 26/04/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.15122				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	99.00776				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1294 On 26/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1294 SPOT										0.00	0	0
Total For SY1294										0.00	0	0
SY1295 On 29/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1295 SPOT										0.00	0	0
Total For SY1295										0.00	0	0
SY1296 On 16/05/2016 Spot Bond				100.00000	0.00000	99.65273				0.00	0	0
Total SY1296 SPOT										0.00	0	0
Total For SY1296										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	98.31445				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY1298 On 26/05/2016 Spot Bond			100.00000	94.07216	100.00000	93.11224		000,000,000,000,000.00		230,000,000,000	110,800,000,000	
Total SY1298 SPOT								10,000,000,000,000.00		230,000,000,000	110,800,000,000	
Total For SY1298								10,000,000,000,000.00		230,000,000,000	110,800,000,000	
SY1299 On 28/07/2016 Spot Bond			100.00000	80.93126	100.00000	100.00000				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.73000	96.36186	9.73000	96.26185				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.53214				0.00	0	0
Total T12A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.59606				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.18500	90.93608	10.18500	98.48031				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	101.15553				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.20563				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			10.08500	105.02830	10.08500	102.75342				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	99.91629				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.13362				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	100.85283				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.36847				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.53566				0.00	0	0
Total TFS135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS135										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				100.00000	0.00000	100.54736				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.56609				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS13E On 28/04/2017 Spot Bond			100.00000	55.11366	100.00000	100.00000				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.11000	102.39342	8.11000	102.30420				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.25726				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.49194				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.26187	7.83000	102.17559				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.25401				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.26140				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	91.60184	7.39000	102.05430				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.25401				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.26140				0.00	0	0
Total TH10A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	91.84790	7.16000	101.99086				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	100.27589				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	100.27471				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	100.30305				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.29922				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	100.41466				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	100.40149				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.25371				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.00000	0.00000	100.26317				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A: On 18/07/2018 Spot Bond			8.73000	102.51955	8.73000	102.42333				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.00000	0.00000	100.05368				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.00000	0.00000	100.26140				0.00	0	0
Total TH11A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond			9.81000	85.34866	9.81000	99.13055				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93242				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.26140				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.27648				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B₂ On 18/07/2041 Spot Bond				100.00000	0.00000	100.27323				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B₃ On 18/07/2041 Spot Bond				100.00000	0.00000	100.27204				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C₁ On 18/07/2041 Spot Bond				100.00000	0.00000	100.30245				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C₂ On 18/07/2041 Spot Bond				100.00000	0.00000	100.30127				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C₃ On 18/07/2041 Spot Bond				100.00000	0.00000	100.29094				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D₁ On 18/07/2041 Spot Bond				100.00000	0.00000	100.39414				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D₂ On 18/07/2041 Spot Bond				100.00000	0.00000	100.39531				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D₃ On 18/07/2041 Spot Bond				100.00000	0.00000	100.38945				0.00	0	0
Total TH11D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	101.51388				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.55954				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			10.13500	98.59582	10.13500	99.02707				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	101.53214				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	101.59606				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			10.04500	97.52168	10.04500	97.41671				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.52301				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.59606				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			10.15500	85.07430	10.15500	96.44533				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.67821				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.67821				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.67821				0.00	0	0
Total TH12B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B3										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.67821				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.82421				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.82421				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.82421				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	101.82238				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.41658				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.41658				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.57339				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.40565				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.49014				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.53032				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.59598				0.00	0	0
Total TH13A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			10.28500	98.69548	10.28500	98.41895				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.49197				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.53215				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	101.60511				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			10.17500	99.41872	10.17500	99.90588				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.10811				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.67811				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.67994				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.27734				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.80583				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.82042				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.34497				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.40718				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.40718				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.81704				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.26170				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.98802	101.06155	5.92902				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	84.42343	100.00000	83.66456				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.33556				0.00	0	0
Total THE9A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.26022				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.26170				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.26022				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.27649				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.27649				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.27649				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.30011				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.30601				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.29863				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.41616				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.42348				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.42055				0.00	0	0
Total THE9D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.35500	87.96609	10.35500	87.81071			0.00	0	10,000,000,000
Total TL20 SPOT									0.00	0	10,000,000,000
Total For TL20									0.00	0	10,000,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	13.58407	100.00000	13.48156			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.92000	104.80217	8.92000	104.70171		452,804,176,000.00		50,762,800	38,225,381,400
Total TN17 SPOT								452,804,176,000.00		50,762,800	38,225,381,400
Total For TN17								452,804,176,000.00		50,762,800	38,225,381,400
TN20 On 17/09/2020 Spot Bond			10.21500	102.30148	10.21500	102.19076		12,258,000,000,000.00		1,200,000,000	45,345,232,004
Total TN20 SPOT								12,258,000,000,000.00		1,200,000,000	45,345,232,004
Total For TN20								12,258,000,000,000.00		1,200,000,000	45,345,232,004
TN20U On 14/04/2020 Spot Bond			100.00000	3.68624	100.00000	3.65026		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			10.76000	100.11584	10.76000	100.00061		0.00		0	23,733,300,000
Total TN23 SPOT								0.00		0	23,733,300,000
Total For TN23								0.00		0	23,733,300,000
TN25 On 19/08/2025 Spot Bond			11.10000	92.76594	11.10000	92.65588		0.00		0	23,300,000,000
Total TN25 SPOT								0.00		0	23,300,000,000
Total For TN25								0.00		0	23,300,000,000
TN27 On 14/11/2027 Spot Bond			11.13000	89.88505	11.13000	89.77812		0.00		0	12,300,000,000
Total TN27 SPOT								0.00		0	12,300,000,000
Total For TN27								0.00		0	12,300,000,000
TN30 On 09/10/2030 Spot Bond			11.60500	93.01875	11.60500	92.90414		107,422,843,000,000.00		9,256,600,000	6,628,300,000
Total TN30 SPOT								107,422,843,000,000.00		9,256,600,000	6,628,300,000
Total For TN30								107,422,843,000,000.00		9,256,600,000	6,628,300,000
TN40 On 09/10/2040 Spot Bond			11.85500	91.92532	11.85500	91.80969		107,197,652,000,000.00		9,042,400,000	5,321,200,000
Total TN40 SPOT								107,197,652,000,000.00		9,042,400,000	5,321,200,000
Total For TN40								107,197,652,000,000.00		9,042,400,000	5,321,200,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.12266		0.00		0	0
Total TNF16 SPOT								0.00		0	0
Total For TNF16								0.00		0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.34847		0.00		0	90,000,000

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 TNF18 SPOT										0.00	0	90,000,000
Total For TNF18										0.00	0	90,000,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.01903				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.73439				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.32168				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.73639				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.77679				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.83736				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.20700	10.00000	108.09400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.59690				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.56216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA03 On 10/04/2019 Spot Bond				100.00000	0.00000	100.29121				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	101.36965				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			10.17500	101.62970	10.17500	101.51893				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	10.00000	99.97234				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.07835	9.75000	99.97303				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.07776	100.00000	9.97335				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.04793				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.09893				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			10.43500	100.95705	10.43500	101.03182				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.17985				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.34149				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.71349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.02427				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.08038				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.65504	100.00000	8.57148				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.21914	100.00000	9.13014				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11153				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.55761	100.00000	9.46534				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11777				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.83967	100.00000	9.74467				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29206				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.28074	100.00000	13.15251				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.67691				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.06027	100.00000	16.89555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.44583	100.00000	15.54827				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.26824	100.00000	1.79698				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19C On 12/05/2016 Spot Bond				100.00000	0.00000	99.75214				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP19I On 26/05/2016 Spot Bond				100.00000	0.00000	99.48029				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP19J On 09/06/2016 Spot Bond				100.00000	0.00000	99.20189				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP19K 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
TSP19L On 18/08/2016 Spot Bond				100.00000	0.00000	97.85532				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19M On 15/09/2016 Spot Bond				100.00000	0.00000	97.26365				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP19N On 13/10/2016 Spot Bond				100.00000	0.00000	96.78077				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19O On 27/10/2016 Spot Bond				100.00000	0.00000	96.48947				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19P On 24/11/2016 Spot Bond				100.00000	0.00000	95.76429				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20Q On 08/12/2016 Spot Bond				100.00000	0.00000	95.43419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.97815				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	93.84843				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	97.98378				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	97.32739				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	93.02658				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	92.91087				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond			100.00000	50.47702	100.00000	100.00000				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	18.86634	100.00000	18.68015				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	99.89099				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.31980				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	100.96279				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	101.77170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01965				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	101.56806				0.00	0	0
Total TWC151 SPOT										0.00	0	0
Total For TWC151										0.00	0	0
TWC15 On 23/05/2016 Spot Bond				100.00000	0.00000	101.36441				0.00	0	0
Total TWC155 SPOT										0.00	0	0
Total For TWC155										0.00	0	0
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	101.02973				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	100.94936				0.00	0	0
Total TWC160 SPOT										0.00	0	0
Total For TWC160										0.00	0	0
TWC16 On 31/05/2016 Spot Bond				100.00000	0.00000	100.84345				0.00	0	0
Total TWC161 SPOT										0.00	0	0
Total For TWC161										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.90712				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/05/2016 Spot Bond				100.00000	0.00000	100.77882				0.00	0	0
Total TWC163 SPOT										0.00	0	0
Total For TWC163										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.79585				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.80508				0.00	0	0
Total TWC165 SPOT										0.00	0	0
Total For TWC165										0.00	0	0
TWC16 On 26/05/2016 Spot Bond				100.00000	0.00000	100.62630				0.00	0	0
Total TWC166 SPOT										0.00	0	0
Total For TWC166										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	100.38219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 10/05/2016 Spot Bond				100.00000	0.00000	100.32877				0.00	0	0
Total TWC168 SPOT										0.00	0	0
Total For TWC168										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.34236				0.00	0	0
Total TWC169 SPOT										0.00	0	0
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.34094				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	100.19171				0.00	0	0
Total TWC171 SPOT										0.00	0	0
Total For TWC171										0.00	0	0
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	101.40447				0.00	0	0
Total TWCJ25 SPOT										0.00	0	0
Total For TWCJ25										0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.25366				0.00	0	0
Total TWCJ26 SPOT										0.00	0	0
Total For TWCJ26										0.00	0	0
TWCM2 On 27/05/2016 Spot Bond				101.13062	0.00000	101.30177				0.00	0	0
Total TWCM25 SPOT										0.00	0	0
Total For TWCM25										0.00	0	0
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.23558				0.00	0	0
Total TWCM26 SPOT										0.00	0	0
Total For TWCM26										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.07500	104.11871	10.07500	104.00752				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			11.03000	103.31560	11.03000	103.19510				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.38248	100.00000	8.31558				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.64848	100.00000	7.57383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.93050	100.00000	7.85309				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.24180	100.00000	8.16136				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.19174	100.00000	8.12634				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.56290	100.00000	7.48908				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.73197	100.00000	7.65649				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.02625	100.00000	7.94790				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	99.91075				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.16930				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.66852				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	30.27654	100.00000	29.98103				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.77084				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.77065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.74252				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.77411				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.21703				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.76686				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.87756	100.00000	7.81468				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.33025	100.00000	7.25870				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.00108	100.00000	8.91322				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.65470	100.00000	4.60927				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	7.68680	100.00000	7.62545				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.24467	100.00000	7.17395				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.19982	100.00000	9.11002				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.43915	100.00000	4.39582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00055	100.00000	0.00055			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			7.95000	105.62882	7.95000	105.53740		138,624,150,000.00	17,437,000	8,718,500	
Total WS04 SPOT								138,624,150,000.00	17,437,000	8,718,500	
Total For WS04								138,624,150,000.00	17,437,000	8,718,500	
WS05 On 01/08/2018 Spot Bond			0.89000	248.75626	0.89000	248.38735		178,000,000,000.00	200,000,000	200,000,000	
Total WS05 SPOT								178,000,000,000.00	200,000,000	200,000,000	
Total For WS05								178,000,000,000.00	200,000,000	200,000,000	
WSP2 On 28/05/2017 Spot Bond			8.44000	104.43182	8.44000	104.33700		107,387,184,000.00	12,723,600	2,006,361,800	
Total WSP2 SPOT								107,387,184,000.00	12,723,600	2,006,361,800	
Total For WSP2								107,387,184,000.00	12,723,600	2,006,361,800	
WSP3 On 28/05/2019 Spot Bond			8.89500	104.14687	8.89500	104.04731		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			9.16000	103.33642	9.16000	103.23477		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			9.39000	102.32478	9.39000	102.22165		337,164,852,000.00	35,906,800	5,017,953,400	
Total WSP5 SPOT								337,164,852,000.00	35,906,800	5,017,953,400	
Total For WSP5								337,164,852,000.00	35,906,800	5,017,953,400	
Z083 On 30/09/2019 Spot Bond			8.28500	75.83354	8.28500	75.76666		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	72.27723	100.00000	71.70923		0.00	0	0	
Total ZA029 SPOT								0.00	0	0	
Total For ZA029								0.00	0	0	
Total for SPOT								1.24e+017	142,200,561,600	151,607,423,104	
Total for SPOT :								1.24e+017	142,200,561,600	151,607,423,104	
Total Futures								1.24e+017	142,201,150,220	151,608,324,470	
Total Options								1,546,263.02	3,530	71,400	
Grand Total:								1.24e+017	142,201,153,750	151,608,395,870	