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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2016

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			131.26672	131.26672	131.22867	131.22867			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.09446	132.09446	132.05756	132.05756			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			4,358.67000	4.35867	4,396,720		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			4,348.67000	4.34867	4,386,720		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			4,368.67000	4.36867	4,406,720		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			112.44000	0.11244	75,540		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			92.44000	0.09244	55,540		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			102.44000	0.10244	65,540		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			10.45970	77.65108	10.53579	77.16017			0.00	0	1,934
ES33	On	04/08/2016	Bond Future			10.54253	79.12334	10.62108	78.62363			0.00	0	8,776
ES33	On	03/11/2016	Bond Future			10.62388	76.83322	10.70488	76.32489			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.70058	78.37893	10.78447	77.85936			0.00	0	0
Total ES33 Future												0.00	0	10,710
ES33	On	05/05/2016	Bond Future	10.01	Put			3,493.11000	3.49311	3,002,200		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			3,630.75000	3.63075	3,139,840		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			3,561.88000	3.56188	3,070,970		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			2,471.89000	2.47189	1,972,180		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			2,405.47000	2.40547	1,905,760		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			2,339.14000	2.33914	1,839,430		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			3,580.42000	3.58042	4,088,750		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			3,638.34000	3.63834	4,146,670		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			3,522.43000	3.52243	4,030,760		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			1,212.81000	1.21281	693,240		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			1,149.72000	1.14972	630,150		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			1,086.71000	1.08671	567,140		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	10,710
ES42	On	05/05/2016	Bond Future			10.63971	81.59329	10.71580	81.03838			0.00	0	7,250
ES42	On	04/08/2016	Bond Future			10.72306	83.14033	10.80161	82.57542			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			10.80407	80.45652	10.88510	79.88185			0.00	0	0
Total ES42 Future												0.00	0	14,520
Total For ES42												0.00	0	14,520
I2025	On	05/05/2016	Bond Future			126.16829	126.16829	126.18294	126.18294			0.00	0	4,068
I2025	On	04/08/2016	Bond Future			127.30352	127.30352	127.31923	127.31923			0.00	0	2,204
I2025	On	03/11/2016	Bond Future			129.73060	129.73060	129.74853	129.74853			0.00	0	0
Total I2025 Future												0.00	0	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			192.94000	0.19294	178,290		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			182.94000	0.18294	168,290		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			172.94000	0.17294	158,290		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	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,449.23000	3.44923	3,433,520		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			3,469.23000	3.46923	3,453,520		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			3,459.23000	3.45923	3,443,520		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			528.53000	0.52853	510,600		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			518.53000	0.51853	500,600		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			538.53000	0.53853	520,600		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	6,272
I2033	On	05/05/2016	Bond Future			106.71140	106.71140	106.60443	106.60443			0.00	0	181
I2033	On	04/08/2016	Bond Future			108.74364	108.74364	108.63547	108.63547			0.00	0	3,573
I2033	On	03/11/2016	Bond Future			109.78738	109.78738	109.67865	109.67865			0.00	0	0
Total I2033 Future												0.00	0	3,754
I2033	On	05/05/2016	Bond Future	102.39	Call			4,214.43000	4.21443	4,321,400		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			4,204.43000	4.20443	4,311,400		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			4,194.43000	4.19443	4,301,400		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			3,635.47000	3.63547	3,743,640		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			3,625.47000	3.62547	3,733,640		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			3,645.47000	3.64547	3,753,640		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			518.65000	0.51865	627,380		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			508.65000	0.50865	617,380		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.18	Call			498.65000	0.49865	607,380		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	3,754
I2038	On	05/05/2016	Bond Future			134.31620	134.31620	134.27789	134.27789			11,819,825.60	88	4,697
I2038	On	04/08/2016	Bond Future			135.44818	135.44818	135.41010	135.41010			15,847,437.06	117	21,428
I2038	On	03/11/2016	Bond Future			138.03049	138.03049	137.99365	137.99365			0.00	0	0
Total I2038 Future												27,667,262.66	205	26,125
I2038	On	05/05/2016	Bond Future	130.99	Call			3,287.89000	3.28789	3,326,200		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			3,277.89000	3.27789	3,316,200		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			3,267.89000	3.26789	3,306,200		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			6,100.10000	6.10010	6,138,180		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			6,090.10000	6.09010	6,128,180		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			6,110.10000	6.11010	6,148,180		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			1,673.65000	1.67365	1,710,490		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			1,663.65000	1.66365	1,700,490		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			1,683.65000	1.68365	1,720,490		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												27,667,262.66	205	26,125
I2046	On	05/05/2016	Bond Future			134.45460	134.45460	134.27021	134.27021			0.00	0	4,718
I2046	On	04/08/2016	Bond Future			137.01527	137.01527	136.82819	136.82819			0.00	0	16,134
I2046	On	03/11/2016	Bond Future			138.11148	138.11148	137.92290	137.92290			0.00	0	0
Total I2046 Future												0.00	0	20,852
I2046	On	05/05/2016	Bond Future	129.99	Call			4,280.21000	4.28021	4,464,600		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			4,270.21000	4.27021	4,454,600		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			4,260.21000	4.26021	4,444,600		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			7,828.19000	7.82819	8,015,270		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			7,818.19000	7.81819	8,005,270		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			7,808.19000	7.80819	7,995,270		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			852.90000	0.85290	1,041,480		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			842.90000	0.84290	1,031,480		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			832.90000	0.83290	1,021,480		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,852
I2050	On	05/05/2016	Bond Future			145.29870	145.29870	145.25687	145.25687			0.00	0	6,935
I2050	On	04/08/2016	Bond Future			146.48811	146.48811	146.44689	146.44689			0.00	0	20,448
I2050	On	03/11/2016	Bond Future			149.28099	149.28099	149.24086	149.24086			0.00	0	0
Total I2050 Future												0.00	0	27,383
I2050	On	05/05/2016	Bond Future	137.99	Call			7,266.87000	7.26687	7,308,700		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			7,256.87000	7.25687	7,298,700		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			7,246.87000	7.24687	7,288,700		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			7,326.89000	7.32689	7,368,110		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			7,316.89000	7.31689	7,358,110		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			7,306.89000	7.30689	7,348,110		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			299.14000	0.29914	259,010		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			279.14000	0.27914	239,010		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			289.14000	0.28914	249,010		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	27,383
R186	On	05/05/2016	Bond Future			8.96325	114.40992	9.04911	113.79135		10.12	6,521,365.44	57	34,775
R186	On	04/08/2016	Bond Future			9.01551	111.27511	9.10470	110.64555		10.95	5,563,755.50	50	64,928
R186	On	03/11/2016	Bond Future			9.06237	113.38822	9.15491	112.74799		10.68	0.00	0	0
Total R186 Future												12,085,120.94	107	99,703

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	9.80	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			11,434.83000	11.43483	10,816,260	9.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,254.40000	5.25440	4,636,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			156.68000	0.15668	268,820	10.07	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,598.45000	1.59845	1,092,020	10.07	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			5,814.73000	5.81473	6,433,230	10.65	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			0.07000	0.00007	0,000	10.65	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			0.23000	0.00023	0,430	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,177.99000	5.17799	4,559,620	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			61.88000	0.06188	112,190	10.04	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			2,237.50000	2.23750	1,669,240	10.04	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			6,279.46000	6.27946	6,898,010	10.70	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			0.02000	0.00002	0,000	10.70	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			1,590.49000	1.59049	2,105,760	10.27	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			0.16000	0.00016	0,300	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,330.88000	5.33088	4,712,450	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			0.19000	0.00019	0,360	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			161.58000	0.16158	58,280	10.27	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,614.70000	5.61470	6,233,170	10.64	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			0.11000	0.00011	0,010	10.64	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Call			883.53000	0.88353	1,056,250	10.71	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			5,250.12000	5.25012	4,793,280	10.71	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			3,015.11000	3.01511	3,395,400	10.95	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,999.96000	1.99996	1,750,690	10.95	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.60	Call			4,558.45000	4.55845	5,025,530	11.16	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,150.27000	1.15027	987,790	11.16	0.00	0	5,635
R186	On	04/08/2016	Bond Future	8.49	Call			865.86000	0.86586	1,036,110	10.71	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,306.63000	5.30663	4,847,320	10.71	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			6,619.81000	6.61981	7,159,300	11.39	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			564.56000	0.56456	474,490	11.39	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.51	Call			901.45000	0.90145	1,076,680	10.71	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			5,193.92000	5.19392	4,739,590	10.71	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,354.43000	1.35443	3,815,880	10.59	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			0.00000	0.00000	3,134,430	10.59	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,284.39000	1.28439	3,778,590	10.59	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			0.00000	0.00000	3,069,130	10.58	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			1,424.54000	1.42454	3,853,440	10.58	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			0.00000	0.00000	3,101,680	10.59	0.00	0	0
Total R186 Option												0.00	0	30,925
Total For R186												12,085,120.94	107	130,628

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			299.08282	299.08282	298.99875	298.99875			0.00	0	804
R197	On	04/08/2016	Bond Future			298.28222	298.28222	298.19859	298.19859			0.00	0	1,944
R197	On	03/11/2016	Bond Future			303.96908	303.96908	303.88820	303.88820			0.00	0	0
Total R197 Future												0.00	0	2,748
R197	On	05/05/2016	Bond Future	300.00	Put			1,001.25000	1.00125	917,180		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			1,011.25000	1.01125	927,180		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			991.25000	0.99125	907,180		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			4,238.59000	4.23859	4,322,220		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			4,228.59000	4.22859	4,312,220		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			4,218.59000	4.21859	4,302,220		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			328.20000	0.32820	409,080		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			318.20000	0.31820	399,080		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			308.20000	0.30820	389,080		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,748
R202	On	05/05/2016	Bond Future			249.00431	249.00431	248.76412	248.76412		9.10	0.00	0	8,713
R202	On	04/08/2016	Bond Future			250.29576	250.29576	250.05282	250.05282		8.51	0.00	0	37,204
R202	On	03/11/2016	Bond Future			255.06799	255.06799	254.82377	254.82377			0.00	0	0
Total R202 Future												0.00	0	45,917
R202	On	05/05/2016	Bond Future	247.01	Call			2,365.43000	2.36543	2,458,810	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			611.31000	0.61131	464,500	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			2,379.49000	2.37949	2,473,690	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			605.37000	0.60537	459,380	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			2,372.46000	2.37246	2,466,240	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			608.34000	0.60834	461,930	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			8,723.99000	8.72399	8,883,530	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			1,931.17000	1.93117	1,847,770	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			8,738.33000	8.73833	8,898,030	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,925.51000	1.92551	1,842,270	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			8,731.16000	8.73116	8,890,780	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,928.34000	1.92834	1,845,020	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			973.77000	0.97377	1,217,990		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			963.77000	0.96377	1,207,990		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			953.77000	0.95377	1,197,990		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	45,917
R2023	On	05/05/2016	Bond Future			8.77832	96.30237	8.85923	95.90854		7.91	0.00	0	3,138
R2023	On	04/08/2016	Bond Future			8.83175	98.12824	8.91657	97.72764		8.13	0.00	0	5,600
R2023	On	03/11/2016	Bond Future			8.88587	96.06030	8.97475	95.65322		8.20	0.00	0	0
R2023	On	02/02/2017	Bond Future			8.92863	97.99248	9.02256	97.57595		7.85	0.00	0	0
Total R2023 Future												0.00	0	8,738
R2023	On	05/05/2016	Bond Future	8.24	Call			0.43000	0.00043	0,810	7.71	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,067.36000	3.06736	2,673,910	7.71	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			0.52000	0.00052	0,960	7.71	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,016.95000	3.01695	2,623,560	7.71	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			0.61000	0.00061	1,140	7.71	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,966.57000	2.96657	2,573,270	7.71	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			483.49000	0.48349	579,480	7.93	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,738.62000	3.73862	3,434,010	7.93	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			494.09000	0.49409	591,600	7.93	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,700.10000	3.70010	3,397,010	7.93	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			504.70000	0.50470	603,740	7.93	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,661.62000	3.66162	3,360,060	7.93	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			946.92000	0.94692	855,200	8.49	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,342.75000	4.34275	4,656,270	8.48	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			969.92000	0.96992	876,360	8.48	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,374.83000	4.37483	4,689,280	8.49	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			958.36000	0.95836	865,730	8.49	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,407.00000	4.40700	4,722,360	8.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			0.00000	0.00000	2,482,010	7.81	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			811.64000	0.81164	2,877,120	7.81	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			0.00000	0.00000	2,503,430	7.81	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			766.96000	0.76696	2,853,860	7.81	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			0.00000	0.00000	2,524,970	7.82	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			722.31000	0.72231	2,830,750	7.82	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	8,738
R203	On	05/05/2016	Bond Future			7.81393	101.78651	7.90075	101.67693		1.59	0.00	0	4,183

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future			7.85197	103.71638	7.95902	103.60543		1.30	0.00	0	54,863
R203	On	03/11/2016	Bond Future			7.87866	101.51394	8.01660	101.40208		1.10	0.00	0	0
R203	On	02/02/2017	Bond Future			7.79069	103.55597	7.99077	103.44048		0.80	0.00	0	0
Total R203 Future												0.00	0	59,046
R203	On	05/05/2016	Bond Future	7.24	Call			0.00000	0.00000	0,010	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			838.16000	0.83816	728,590	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			0.00000	0.00000	0,010	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			825.40000	0.82540	715,830	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			0.00000	0.00000	0,010	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			812.65000	0.81265	703,080	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			46.92000	0.04692	65,010	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			774.68000	0.77468	681,820	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			44.00000	0.04400	61,090	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			792.70000	0.79270	698,840	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			45.39000	0.04539	63,030	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			783.62000	0.78362	690,310	1.25	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			766.80000	0.76680	858,120	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			103.20000	0.10320	82,660	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			773.30000	0.77330	864,890	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			101.68000	0.10168	81,410	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			779.83000	0.77983	871,670	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			100.19000	0.10019	80,170	1.17	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			0.00000	0.00000	255,650	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			167.91000	0.16791	308,070	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			0.00000	0.00000	258,370	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			162.13000	0.16213	305,010	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			0.00000	0.00000	261,470	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			156.34000	0.15634	302,320	0.78	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	59,046
R2030	On	05/05/2016	Bond Future			9.34339	91.90278	9.42424	91.33229			0.00	0	8,120
R2030	On	04/08/2016	Bond Future			9.40036	89.63697	9.48388	89.05636			0.00	0	23,052
R2030	On	03/11/2016	Bond Future			9.44874	91.33924	9.53483	90.74866			0.00	0	0
Total R2030 Future												0.00	0	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			3,125.26000	3.12526	2,554,770		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			3,051.57000	3.05157	2,481,080		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			2,977.97000	2.97797	2,407,480		0.00	0	0

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			4,574.56000	4.57456	5,155,170		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			1,344.45000	1.34445	753,870		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			1,274.75000	1.27475	684,170		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			1,414.22000	1.41422	823,640		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												0.00	0	31,172
R2032	On	05/05/2016	Bond Future			9.48330	90.86365	9.56412	90.25861		14.07	0.00	0	9,032
R2032	On	04/08/2016	Bond Future			9.53943	92.58640	9.62277	91.97057		14.66	0.00	0	7,093
R2032	On	03/11/2016	Bond Future			9.59185	90.18564	9.67770	89.55920		15.06	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.63627	92.00005	9.72505	91.35977		14.71	0.00	0	0
Total R2032 Future												0.00	0	16,125
R2032	On	05/05/2016	Bond Future	8.99	Call			3.23000	0.00323	5,340	13.76	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			4,434.58000	4.43458	3,831,650	13.76	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			3.72000	0.00372	6,160	13.76	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			4,355.17000	4.35517	3,752,570	13.76	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			4.27000	0.00427	7,090	13.76	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			4,275.92000	4.27592	3,673,700	13.76	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,010.75000	1.01075	1,175,430	14.35	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			5,846.54000	5.84654	5,395,390	14.35	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,029.99000	1.02999	1,196,960	14.35	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			5,786.41000	5.78641	5,337,550	14.35	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,049.48000	1.04948	1,218,760	14.35	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			5,726.64000	5.72664	5,280,090	14.35	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,329.87000	6.32987	6,776,910	15.46	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,110.66000	2.11066	1,931,260	15.46	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,375.32000	6.37532	6,823,840	15.47	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,088.58000	2.08858	1,910,660	15.47	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,420.90000	6.42090	6,871,110	15.48	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,066.70000	2.06670	1,890,470	15.48	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	4,331,070	14.62	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,415.59000	1.41559	5,106,380	14.62	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	4,262,930	14.61	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,562.60000	1.56260	5,185,250	14.61	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	4,296,930	14.62	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,489.05000	1.48905	5,145,700	14.62	0.00	0	0
Total R2032 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									0.00	0	16,125
R2035 On 05/05/2016 Bond Future			9.55812	95.79020	9.63389	95.16751			0.00	0	3,926
R2035 On 04/08/2016 Bond Future			9.61106	97.60634	9.68911	96.97251			0.00	0	5,341
R2035 On 03/11/2016 Bond Future			9.66340	94.95782	9.74370	94.31315			0.00	0	0
Total R2035 Future									0.00	0	9,267
R2035 On 05/05/2016 Bond Future	10.35	Call			5,581.75000	5.58175	6,204,440		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			5,655.98000	5.65598	6,278,670		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			5,730.10000	5.73010	6,352,790		0.00	0	0
R2035 On 05/05/2016 Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/08/2016 Bond Future	10.37	Call			5,258.27000	5.25827	5,892,100		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			5,110.48000	5.11048	5,744,310		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			5,184.42000	5.18442	5,818,250		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	9.58	Put			1,321.56000	1.32156	676,890		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			1,240.00000	1.24000	595,330		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.57	Put			1,403.23000	1.40323	758,560		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	9,267
R2037 On 05/05/2016 Bond Future			9.61835	92.34245	9.69918	91.68290		15.46	0.00	0	19,357
R2037 On 04/08/2016 Bond Future			9.67523	89.83446	9.75849	89.16312		16.90	0.00	0	39,843
R2037 On 03/11/2016 Bond Future			9.72412	91.54052	9.80969	90.85751		16.63	0.00	0	0
R2037 On 02/02/2017 Bond Future			9.76612	89.12524	9.85443	88.42719		17.06	0.00	0	0
Total R2037 Future									0.00	0	59,200
R2037 On 05/05/2016 Bond Future	9.67	Call			667.76000	0.66776	957,490	15.43	0.00	0	500
R2037 On 05/05/2016 Bond Future	9.67	Put			904.97000	0.90497	535,150	15.43	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.60000	0.00060	0,890	15.12	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			6,060.10000	6.06010	5,400,840	15.12	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.71000	0.00071	1,050	15.12	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			5,970.33000	5.97033	5,311,120	15.12	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.83000	0.00083	1,240	15.12	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			5,880.70000	5.88070	5,221,560	15.12	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			5,753.32000	5.75332	5,292,010	16.67	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			1,463.58000	1.46358	1,676,370	16.67	0.00	0	0

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			5,691.73000	5.69173	5,233,180	16.67	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,488.74000	1.48874	1,703,960	16.67	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			5,630.72000	5.63072	5,174,600	16.67	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,438.87000	1.43887	1,648,900	16.67	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,768.40000	6.76840	7,236,700	16.93	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,494.07000	2.49407	2,279,360	16.93	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,672.26000	6.67226	7,137,250	16.91	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,544.80000	2.54480	2,326,780	16.91	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,720.27000	6.72027	7,186,920	16.92	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,519.32000	2.51932	2,302,960	16.92	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	4,934,440	16.91	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,387.21000	1.38721	5,623,600	16.91	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	4,859,490	16.90	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,548.45000	1.54845	5,709,890	16.90	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	4,897,050	16.91	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,467.77000	1.46777	5,666,770	16.91	0.00	0	0
Total R2037 Option												0.00	0	500
Total For R2037												0.00	0	59,700
R204	On	05/05/2016	Bond Future			8.18459	102.64100	8.27108	102.44170		3.09	0.00	0	10,611
R204	On	04/08/2016	Bond Future			8.25188	100.54590	8.34826	100.34349		3.09	0.00	0	29,010
R204	On	03/11/2016	Bond Future			8.30970	102.45523	8.41776	102.25017		2.75	0.00	0	0
R204	On	02/02/2017	Bond Future			8.33302	100.47383	8.45754	100.26330		2.53	0.00	0	0
Total R204 Future												0.00	0	39,621
R204	On	05/05/2016	Bond Future	7.74	Call			0.25000	0.00025	0,610	3.02	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,232.00000	1.23200	1,033,060	3.02	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			0.30000	0.00030	0,740	3.02	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,208.68000	1.20868	1,009,820	3.02	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			0.36000	0.00036	0,880	3.02	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,185.38000	1.18538	986,600	3.02	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			182.19000	0.18219	230,510	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,468.44000	1.46844	1,314,350	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			186.73000	0.18673	236,070	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,451.67000	1.45167	1,298,600	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			191.51000	0.19151	241,570	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,435.14000	1.43514	1,282,790	3.03	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,775.85000	1.77585	1,938,550	2.86	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			288.94000	0.28894	246,580	2.86	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,790.22000	1.79022	1,953,430	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			284.72000	0.28472	242,870	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,804.86000	1.80486	1,968,560	2.87	0.00	0	0

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			280.78000	0.28078	239,420	2.87	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			0.00000	0.00000	850,760	2.51	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			266.46000	0.26646	906,690	2.51	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			0.00000	0.00000	833,710	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			300.35000	0.30035	923,530	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			0.00000	0.00000	842,210	2.51	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			283.40000	0.28340	915,080	2.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	39,621
R2040	On	05/05/2016	Bond Future			9.68837	96.09393	9.76920	95.39143		16.08	0.00	0	1,600
R2040	On	04/08/2016	Bond Future			9.74579	93.40655	9.82904	92.69146		17.58	0.00	0	812
R2040	On	03/11/2016	Bond Future			9.79529	95.18048	9.88085	94.45280		17.30	0.00	0	0
Total R2040 Future												0.00	0	2,412
R2040	On	05/05/2016	Bond Future	9.50	Call			139.80000	0.13980	217,140	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,513.87000	2.51387	1,888,710	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			151.93000	0.15193	235,450	15.86	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,436.03000	2.43603	1,817,050	15.86	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			128.45000	0.12845	199,970	15.85	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			2,592.63000	2.59263	1,961,650	15.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			4,949.43000	4.94943	4,508,720	17.36	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,094.23000	2.09423	2,362,670	17.35	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			5,064.50000	5.06450	4,617,850	17.35	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,126.40000	2.12640	2,397,720	17.35	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			5,006.83000	5.00683	4,563,060	17.35	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,158.71000	2.15871	2,433,090	17.36	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			0.00000	0.00000	4,336,150	17.17	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			1,462.55000	1.46255	5,071,020	17.17	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			0.00000	0.00000	4,255,640	17.16	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			1,636.26000	1.63626	5,164,220	17.16	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			0.00000	0.00000	4,295,800	17.17	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,549.34000	1.54934	5,117,460	17.17	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	2,412
R2044	On	05/05/2016	Bond Future			9.72831	93.04399	9.80412	92.38293		16.72	0.00	0	3,911
R2044	On	04/08/2016	Bond Future			9.78471	90.42414	9.86276	89.75117		18.30	0.00	0	20,366
R2044	On	03/11/2016	Bond Future			9.83339	92.14134	9.91354	91.45673		18.01	0.00	0	0
R2044	On	02/02/2017	Bond Future			9.87565	89.61297	9.95829	88.91330		18.51	0.00	0	0
Total R2044 Future												0.00	0	24,277
R2044	On	05/05/2016	Bond Future	9.01	Call			0.19000	0.00019	0,220	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			7,362.21000	7.36221	6,701,180	16.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/05/2016	Bond Future	8.99	Call			0.13000	0.00013	0,150	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			7,560.71000	7.56071	6,899,670	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.16000	0.00016	0,180	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			7,461.37000	7.46137	6,800,330	16.25	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,249.03000	5.24903	4,817,800	18.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,077.47000	2.07747	2,321,880	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			5,189.77000	5.18977	4,761,210	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,014.42000	2.01442	2,253,500	18.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			5,308.73000	5.30873	4,874,840	18.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,045.80000	2.04580	2,287,540	18.06	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,906.21000	2.90621	2,669,610	18.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			7,009.56000	7.00956	7,454,220	18.36	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,962.86000	2.96286	2,722,910	18.36	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			7,059.44000	7.05944	7,505,790	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,934.53000	2.93453	2,696,270	18.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			7,109.21000	7.10921	7,557,220	18.38	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	5,291,280	18.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			1,694.86000	1.69486	6,286,470	18.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	5,331,200	18.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			1,608.06000	1.60806	6,239,590	18.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	5,370,950	18.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			1,521.40000	1.52140	6,192,680	18.40	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	24,277
R2048	On	05/05/2016	Bond Future			9.72299	92.15950	9.80373	91.44165		17.26	0.00	0	11,645
R2048	On	04/08/2016	Bond Future			9.77399	93.90684	9.85704	93.17597		18.03	0.00	0	58,163
R2048	On	03/11/2016	Bond Future			9.82423	91.25153	9.90956	90.50786		18.60	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.86900	93.08711	9.95698	92.32729		18.21	0.00	0	0
Total R2048 Future												0.00	0	69,808
R2048	On	05/05/2016	Bond Future	8.99	Call			0.14000	0.00014	0,170	16.77	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			7,731.58000	7.73158	7,013,760	16.77	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.16000	0.00016	0,200	16.77	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			7,629.51000	7.62951	6,911,700	16.77	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.19000	0.00019	0,250	16.78	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			7,527.64000	7.52764	6,809,850	16.78	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,424.49000	1.42449	1,618,370	17.68	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			6,925.83000	6.92583	6,388,840	17.68	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,374.66000	1.37466	1,563,310	17.67	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			7,070.64000	7.07064	6,528,420	17.67	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,399.43000	1.39943	1,590,680	17.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.25	Put			6,998.00000	6.99800	6,458,380	17.67	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,973.62000	6.97362	7,444,680	18.93	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,144.76000	3.14476	2,872,150	18.93	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			7,023.42000	7.02342	7,496,810	18.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,114.70000	3.11470	2,844,420	18.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			7,073.56000	7.07356	7,548,790	18.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,085.13000	3.08513	2,816,690	18.95	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			0.00000	0.00000	5,432,650	18.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			1,717.45000	1.71745	6,390,280	18.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			0.00000	0.00000	5,473,630	18.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			1,628.83000	1.62883	6,342,640	18.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			0.00000	0.00000	5,514,410	18.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			1,540.37000	1.54037	6,294,960	18.10	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	69,808
R207	On	05/05/2016	Bond Future			8.38942	98.74756	8.47069	98.50042		4.44	987,475.60	10	13,843
R207	On	04/08/2016	Bond Future			8.45651	96.97541	8.54443	96.72425		4.56	0.00	0	76,765
R207	On	02/02/2017	Bond Future			8.54084	97.16113	8.64558	96.89991		4.07	0.00	0	0
Total R207 Future												987,475.60	10	90,608
R207	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	4.26	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,814.25000	2.81425	2,567,110	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			0.08000	0.00008	0,160	4.31	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,938.50000	1.93850	1,691,440	4.31	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			0.10000	0.00010	0,200	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,907.41000	1.90741	1,660,370	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			0.12000	0.00012	0,250	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,876.34000	1.87634	1,629,330	4.32	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			328.32000	0.32832	396,950	4.47	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,867.45000	1.86745	1,684,920	4.47	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			313.81000	0.31381	380,260	4.47	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,911.12000	1.91112	1,726,410	4.47	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			321.00000	0.32100	388,540	4.47	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,889.22000	1.88922	1,705,600	4.47	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,224.91000	2.22491	2,409,490	4.16	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			783.30000	0.78330	706,660	4.16	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,241.54000	2.24154	2,426,740	4.16	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			775.50000	0.77550	699,480	4.16	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,723.26000	1.72326	1,887,990	4.10	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,067.68000	1.06768	971,190	4.10	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,208.33000	2.20833	2,392,300	4.15	0.00	0	0

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			791.16000	0.79116	713,910	4.15	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												987,475.60	10	90,713
R208	On	05/05/2016	Bond Future			8.51866	93.77004	8.59970	93.46551		6.00	0.00	0	12,693
R208	On	04/08/2016	Bond Future			8.57663	95.54789	8.66271	95.23825		6.04	0.00	0	48,309
R208	On	03/11/2016	Bond Future			8.62919	93.95953	8.72066	93.64510		5.93	0.00	0	0
R208	On	02/02/2017	Bond Future			8.66435	95.84959	8.76264	95.52756		5.59	0.00	0	0
Total R208 Future												0.00	0	61,002
R208	On	05/05/2016	Bond Future	8.00	Put			2,282.80000	2.28280	1,978,530	5.83	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			0.34000	0.00034	0,660	5.83	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,244.23000	2.24423	1,940,020	5.83	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			0.24000	0.00024	0,460	5.83	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,321.38000	2.32138	2,017,070	5.83	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			0.29000	0.00029	0,550	5.83	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			326.19000	0.32619	395,880	5.88	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,779.65000	2.77965	2,539,700	5.88	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			333.80000	0.33380	404,680	5.88	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,750.22000	2.75022	2,511,460	5.88	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			341.54000	0.34154	413,620	5.88	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,720.93000	2.72093	2,483,370	5.88	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,458.39000	3.45839	3,707,760	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			566.34000	0.56634	501,280	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,483.96000	3.48396	3,734,040	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			558.91000	0.55891	494,560	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,433.08000	3.43308	3,681,720	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			574.05000	0.57405	508,260	6.15	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			369.16000	0.36916	1,886,080	5.57	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			0.00000	0.00000	1,805,830	5.57	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			434.89000	0.43489	1,918,690	5.57	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			0.00000	0.00000	1,822,350	5.57	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			402.02000	0.40202	1,902,340	5.57	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			0.00000	0.00000	1,838,950	5.57	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	61,002
R209	On	05/05/2016	Bond Future			9.50289	71.84051	9.57860	71.32434		16.05	87,142,538.63	1,213	8,283
R209	On	04/08/2016	Bond Future			9.55191	73.20260	9.62971	72.67715		16.83	203,649,633.20	2,782	54,865
R209	On	03/11/2016	Bond Future			9.59741	71.44197	9.67727	70.90738		17.37	0.00	0	0
R209	On	02/02/2017	Bond Future			9.63574	72.87924	9.71799	72.33294		17.08	0.00	0	0
Total R209 Future												290,792,171.83	3,995	63,148
R209	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	0,000	15.57	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			9,960.81000	9.96081	9,444,640	15.57	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2.16000	0.00216	3,290	15.69	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,171.72000	4.17172	3,656,680	15.69	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			2.49000	0.00249	3,830	15.69	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			4,098.12000	4.09812	3,583,290	15.69	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2.88000	0.00288	4,440	15.70	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,024.69000	4.02469	3,510,080	15.70	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,810.23000	1.81023	2,038,020	16.66	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,379.06000	3.37906	3,081,400	16.66	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,409.60000	2.40960	2,682,600	16.76	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,609.55000	2.60955	2,357,100	16.76	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,745.76000	2.74576	3,040,930	16.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,276.13000	2.27613	2,045,850	16.81	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			1,450.57000	1.45057	1,646,990	16.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,001.80000	4.00180	3,672,770	16.60	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			5,168.96000	5.16896	5,575,650	17.29	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			940.56000	0.94056	821,800	17.29	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			6,639.25000	6.63925	7,087,210	17.55	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			560.10000	0.56010	482,610	17.55	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,403.32000	1.40332	1,595,200	16.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,096.55000	4.09655	3,762,980	16.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,426.75000	1.42675	1,620,970	16.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,048.93000	4.04893	3,717,700	16.59	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,596.87000	5.59687	5,976,300	17.80	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,999.34000	1.99934	1,844,180	17.80	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,637.55000	5.63755	6,018,240	17.81	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,978.67000	1.97867	1,824,770	17.81	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			5,678.31000	5.67831	6,060,080	17.82	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,958.18000	1.95818	1,805,360	17.82	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			0.00000	0.00000	4,016,660	16.98	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,190.37000	1.19037	4,660,730	16.98	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			0.00000	0.00000	4,048,260	16.98	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,122.68000	1.12268	4,624,640	16.98	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			0.00000	0.00000	3,985,180	16.97	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,258.15000	1.25815	4,697,030	16.97	0.00	0	0
Total R209 Option												0.00	0	25,670
Total For R209												290,792,171.83	3,995	88,818
R210	On	05/05/2016	Bond Future			184.00592	184.00592	183.95356	183.95356			0.00	0	20
R210	On	04/08/2016	Bond Future			187.51018	187.51018	187.45810	187.45810			3,562,693.42	19	1,391
R210	On	03/11/2016	Bond Future			188.78708	188.78708	188.73663	188.73663			0.00	0	0

Contract 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												3,562,693.42	19	1,411
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			1,046.44000	1.04644	994,080		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			1,056.44000	1.05644	1,004,080		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			1,036.44000	1.03644	984,080		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			5,958.10000	5.95810	6,010,180		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			5,948.10000	5.94810	6,000,180		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			5,938.10000	5.93810	5,990,180		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	188.90	Put			163.37000	0.16337	112,920		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			173.37000	0.17337	122,920		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			183.37000	0.18337	132,920		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												3,562,693.42	19	1,411
R211	On	05/05/2016	Bond Future			138.43040	138.43040	138.39613	138.39613			0.00	0	2
R211	On	04/08/2016	Bond Future			139.30703	139.30703	139.27308	139.27308			0.00	0	62
R211	On	03/11/2016	Bond Future			141.96304	141.96304	141.93042	141.93042			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			593.87000	0.59387	559,600		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			603.87000	0.60387	569,600		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			613.87000	0.61387	579,600		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,203.08000	2.20308	2,237,030		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			2,193.08000	2.19308	2,227,030		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			2,183.08000	2.18308	2,217,030		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			190.42000	0.19042	223,040		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			180.42000	0.18042	213,040		0.00	0	0

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			170.42000	0.17042	203,040		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	64
R212	On	05/05/2016	Bond Future			144.86821	144.86821	144.75095	144.75095			0.00	0	3,238
R212	On	04/08/2016	Bond Future			145.69570	145.69570	145.57724	145.57724			0.00	0	1,544
R212	On	03/11/2016	Bond Future			148.47353	148.47353	148.35486	148.35486			0.00	0	0
Total R212 Future												0.00	0	4,782
R212	On	05/05/2016	Bond Future	145.00	Put			249.05000	0.24905	131,790		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			259.05000	0.25905	141,790		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			239.05000	0.23905	121,790		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			3,157.24000	3.15724	3,275,700		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			3,147.24000	3.14724	3,265,700		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			3,137.24000	3.13724	3,255,700		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			244.86000	0.24486	363,530		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			234.86000	0.23486	353,530		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			254.86000	0.25486	373,530		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,782
R213	On	05/05/2016	Bond Future			9.38298	82.48041	9.45872	81.96534		13.77	206,695,907.46	2,506	13,816
R213	On	04/08/2016	Bond Future			9.43296	84.04428	9.51101	83.51996		14.39	210,614,965.68	2,506	40,194
R213	On	03/11/2016	Bond Future			9.48247	82.08934	9.56281	81.55604		14.81	0.00	0	0
R213	On	02/02/2017	Bond Future			9.52530	83.74054	9.60838	83.19547		14.52	0.00	0	0
Total R213 Future												417,310,873.14	5,012	54,010
R213	On	05/05/2016	Bond Future	8.74	Call			0.24000	0.00024	0,360	13.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			5,081.27000	5.08127	4,566,320	13.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			0.29000	0.00029	0,430	13.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			5,007.57000	5.00757	4,492,640	13.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			0.34000	0.00034	0,510	13.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,933.96000	4.93396	4,419,060	13.46	0.00	0	0

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			1,129.41000	1.12941	1,300,180	14.19	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,580.58000	4.58058	4,227,030	14.19	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,089.35000	1.08935	1,255,720	14.19	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,682.58000	4.68258	4,324,630	14.19	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,109.25000	1.10925	1,277,900	14.19	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,631.41000	4.63141	4,275,740	14.19	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,749.87000	5.74987	6,140,400	15.13	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,814.20000	1.81420	1,671,430	15.13	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,791.77000	5.79177	6,183,540	15.13	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,794.61000	1.79461	1,653,080	15.13	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,833.97000	5.83397	6,226,980	15.14	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,775.40000	1.77540	1,635,110	15.14	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			0.00000	0.00000	3,814,060	14.38	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,377.03000	1.37703	4,646,020	14.38	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			0.00000	0.00000	3,844,970	14.38	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,310.19000	1.31019	4,610,090	14.38	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			0.00000	0.00000	3,876,310	14.39	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,243.43000	1.24343	4,574,670	14.39	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												417,310,873.14	5,012	54,010
R214	On	05/05/2016	Bond Future			9.63784	71.84147	9.71354	71.30976		16.80	420,488,123.91	5,853	7,608
R214	On	04/08/2016	Bond Future			9.68607	73.20355	9.76383	72.66230		17.59	428,460,378.15	5,853	30,123
R214	On	03/11/2016	Bond Future			9.73354	71.29641	9.81334	70.74572		18.17	0.00	0	0
R214	On	02/02/2017	Bond Future			9.77543	72.73062	9.85763	72.16788		17.86	0.00	0	0
Total R214 Future												848,948,502.06	11,706	37,731
R214	On	05/05/2016	Bond Future	8.99	Call			0.32000	0.00032	0,420	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			5,367.79000	5.36779	4,836,180	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			0.38000	0.00038	0,510	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			5,289.13000	5.28913	4,757,550	16.42	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			0.45000	0.00045	0,610	16.43	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			5,210.62000	5.21062	4,679,070	16.43	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			24.41000	0.02441	37,640	16.57	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			3,012.34000	3.01234	2,493,860	16.57	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,323.62000	1.32362	1,497,640	17.37	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,657.47000	4.65747	4,290,240	17.37	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,791.30000	4.79130	5,179,170	18.08	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,240.57000	1.24057	1,087,190	18.08	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,213.71000	1.21371	1,377,370	17.35	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			9,576.57000	9.57657	9,084,710	17.10	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,192.51000	1.19251	1,354,060	17.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.24	Put			4,976.68000	4.97668	4,596,980	17.35	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,922.51000	4.92251	4,544,920	17.35	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,624.56000	9.62456	10,128,840	18.49	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			213.00000	0.21300	176,030	18.49	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,235.17000	1.23517	1,400,930	17.36	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,868.73000	4.86873	4,493,240	17.36	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			273.00000	0.27300	322,390	17.10	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			5,595.83000	5.59583	5,968,520	18.46	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,197.72000	2.19772	2,019,720	18.46	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,636.64000	5.63664	6,010,690	18.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,175.50000	2.17550	1,998,860	18.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,677.54000	5.67754	6,052,940	18.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,153.48000	2.15348	1,978,190	18.48	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			0.00000	0.00000	4,151,740	17.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,295.61000	1.29561	4,884,610	17.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			0.00000	0.00000	4,183,910	17.71	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,225.55000	1.22555	4,846,720	17.71	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			0.00000	0.00000	4,119,440	17.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,365.77000	1.36577	4,922,470	17.70	0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214											848,948,502.06	11,706	51,931	
Total for Bond											1,601,354,099.65	21,054	961,806	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18											0.00	0	0	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A											0.00	0	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/05/2016 GOVI			500.63900	500.63900	498.04100	498.04100				95,121,410.00	19	61
GOVI On 04/08/2016 GOVI			510.03000	510.03000	507.38600	507.38600				96,905,700.00	19	407
GOVI On 03/11/2016 GOVI			519.81900	519.81900	517.13100	517.13100				0.00	0	146
GOVI On 02/02/2017 GOVI			530.27100	530.27100	527.52200	527.52200				0.00	0	0
Total GOVI Future										192,027,110.00	38	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			199,690.00000	19.96900	173,710,000			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			199,490.00000	19.94900	173,510,000			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			199,590.00000	19.95900	173,610,000			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			136,040.00000	13.60400	109,600,000			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			136,140.00000	13.61400	109,700,000			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			136,240.00000	13.62400	109,800,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			410,210.00000	41.02100	437,090,000			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			410,110.00000	41.01100	436,990,000		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			410,010.00000	41.00100	436,890,000		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			57,980.00000	5.79800	30,490,000		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			58,080.00000	5.80800	30,590,000		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			58,180.00000	5.81800	30,690,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												192,027,110.00	38	614
Total for GOVI												192,027,110.00	38	614
AL37	On	05/05/2016	Index Future	478.27500		478.27500	478.27500	476.70500	476.70500			0.00	0	1
AL37	On	04/08/2016	Index Future	487.24600		487.24600	487.24600	485.65000	485.65000			68,214,440.00	14	14
AL37	On	03/11/2016	Index Future	496.59900		496.59900	496.59900	494.97800	494.97800			0.00	0	0
Total AL37 Future												68,214,440.00	14	15
Total For AL37												68,214,440.00	14	15
AL7T	On	05/05/2016	Index Future	552.62600		552.62600	552.62600	549.62400	549.62400			0.00	0	0
AL7T	On	04/08/2016	Index Future	562.99200		562.99200	562.99200	559.93800	559.93800			0.00	0	9
AL7T	On	03/11/2016	Index Future	573.79800		573.79800	573.79800	570.69200	570.69200			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	502.04700		502.04700	502.04700	499.32200	499.32200			331,351,020.00	66	262
ALBI	On	04/08/2016	Index Future	511.46500		511.46500	511.46500	508.69200	508.69200			337,566,900.00	66	380
ALBI	On	03/11/2016	Index Future	521.28200		521.28200	521.28200	518.46200	518.46200			0.00	0	0
ALBI	On	02/02/2017	Index Future	531.76300		531.76300	531.76300	528.88000	528.88000			0.00	0	0
Total ALBI Future												668,917,920.00	132	642
Total For ALBI												668,917,920.00	132	642
IGOV	On	05/05/2016	Index Future	243.84500		243.84500	243.84500	243.76100	243.76100			0.00	0	474
IGOV	On	04/08/2016	Index Future	248.43900		248.43900	248.43900	248.35500	248.35500			0.00	0	1,023
IGOV	On	03/11/2016	Index Future	253.22700		253.22700	253.22700	253.14500	253.14500			0.00	0	23
IGOV	On	02/02/2017	Index Future	258.33800		258.33800	258.33800	258.25000	258.25000			0.00	0	0
Total IGOV Future												0.00	0	1,520
Total For IGOV												0.00	0	1,520
ILBI	On	05/05/2016	Index Future	660.37700		660.37700	660.37700	660.04700	660.04700			0.00	0	0
ILBI	On	04/08/2016	Index Future	672.49800		672.49800	672.49800	672.16400	672.16400			0.00	0	157
ILBI	On	03/11/2016	Index Future	685.10000		685.10000	685.10000	684.76000	684.76000			0.00	0	0

Contract 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										737,132,360.00	146	2,343
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	101.34155	101.34155	101.78969	101.78969				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	98.54198	98.54198	99.00200	99.00200				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	97.39222	97.39222	97.86245	97.86245				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	100.13750	100.13750	100.15268	100.15268				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.15366	100.15366	100.18088	100.18088				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.89711	99.89711	99.93714	99.93714				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	100.46528	100.46528	100.53831	100.53831				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.88569	99.88569	99.97343	99.97343				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.69649	99.69649	99.79795	99.79795				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	100.00204	100.00204	100.26193	100.26193				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	99.46173	99.46173	99.73644	99.73644				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	98.88571	98.88571	99.17427	99.17427				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 :										2,530,513,569.65	21,238	964,763
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.00133				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			12.26500	93.99518	12.26500	93.96478			96,893,500,000,000.00	7,900,000,000	10,000,000,000	
Total AA05 SPOT										16,893,500,000,000.00	7,900,000,000	10,000,000,000
Total For AA05										16,893,500,000,000.00	7,900,000,000	10,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.45406				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			10.39500	97.07527	10.39500	97.04839				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.30200	10.00000	107.27400				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	101.71606				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	100.77933				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			10.32000	99.34285	10.32000	99.31538				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	11.38385	100.00000	11.35567				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	104.96416	10.84000	104.93372				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	8.79605	100.00000	8.78474				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	101.85145	11.37000	101.82086			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	11.41752	100.00000	11.38986			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	89.96859	11.81000	89.94013			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	11.53904	100.00000	11.51108			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	100.25966			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.49500	100.78324	9.49500	100.75783			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	108.26300	10.00000	108.23500			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	121.73042	2.65000	279.41002			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	101.65496			0.00	50,000,000	25,000,000
Total ABFN07 SPOT									0.00	50,000,000	25,000,000
Total For ABFN07									0.00	50,000,000	25,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.61908			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.16373			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	98.77725			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	100.42390				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	100.20465				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.05904				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	99.62932				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	99.65899				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	99.02919				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			12.26500	96.28706	12.26500	97.86361				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	96.92125				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.67250				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	100.91583				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			9.33500	102.26576	9.33500	103.14540				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.18209				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	100.69337			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	99.01569			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.78700			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.48189			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.54593			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.28799			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.01000	100.13388	5.01000	136.92609			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	101.88685	3.91000	128.83585			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			4.57000	94.54410	4.57000	110.73140		1,462,400,000,000.00	320,000,000	160,000,000	
Total ABKI03 SPOT								1,462,400,000,000.00	320,000,000	160,000,000	
Total For ABKI03								1,462,400,000,000.00	320,000,000	160,000,000	
ABKI04 On 13/03/2024 Spot Bond			5.61000	102.31004	5.61000	116.33877			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	92.31752			0.00	18,317,000	9,158,500
Total ABKS1 SPOT									0.00	18,317,000	9,158,500
Total For ABKS1									0.00	18,317,000	9,158,500
ABN05 On 18/04/2021 Spot Bond			1.98000	181.91533	1.98000	181.82591			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	184.80298	2.17000	184.71117				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	195.03216	1.82000	194.93714				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.89125	86.26173	8.89125	86.24694				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.89125	86.26173	8.89125	86.24694				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	101.63788				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	100.49063				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	100.48000				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	100.21000				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	99.95000				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	100.83425				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	100.39539				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	98.19000				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	97.95000				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	96.00842	2.58000	116.88020				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			2.44500	101.83996	2.44500	170.32701				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			2.30500	117.89341	2.30500	229.13819				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	96.43000				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			10.46500	88.37757	10.46500	88.35321				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	109.23000				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	101.60220				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	104.35000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	116.23500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0

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	109.58754	9.63000	109.55937			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	108.16000			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			10.45000	104.19243	10.45000	104.16343			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			9.77000	89.08370	9.77000	89.06049			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	116.13000			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	140.46000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.99500	100.81596	10.99500	100.78648				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	98.30000				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	101.29732				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	95.25348				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.09500	102.61463	9.09500	102.58983				0.00	0	1,892,580,900
Total ABS10 SPOT										0.00	0	1,892,580,900
Total For ABS10										0.00	0	1,892,580,900
ABS11 On 09/04/2021 Spot Bond			10.24500	97.56204	10.24500	97.53540				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			10.04500	97.22959	10.04500	97.20342				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			10.47500	96.25841	10.47500	96.23141				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.97500	97.44329	9.97500	97.41724				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			10.47500	96.54983	10.47500	96.52276				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			11.29500	94.66589	11.29500	94.63732				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			11.29500	95.63491	11.29500	95.60604				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			9.94500	97.75217	9.94500	97.72624			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			11.20500	86.77074	11.20500	86.74503			0.00	0	3,969,000,000
Total ABS7 SPOT									0.00	0	3,969,000,000
Total For ABS7									0.00	0	3,969,000,000
ABSI2 On 07/12/2023 Spot Bond			2.84000	218.04624	2.84000	276.12238			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.75000	133.90163	1.75000	136.82167			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.07000	138.10705	2.07000	140.81157			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	0.01747	100.00000	0.01742			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	23.44687	100.00000	23.39007			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	79.11206			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	88.80779	100.00000	88.59223			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	102.32099			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	102.32099			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	102.33315			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	102.33315				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	102.30883				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	108.26300	10.00000	108.23500				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	101.12627				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	101.15508				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	101.16665				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	101.14341				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	101.09135				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			10.25500	100.47813	10.25500	100.45049				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	97.19173				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	220.07655				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	220.10270				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.11450				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	101.53666				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	102.33117				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	102.47739				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	108.26300	10.00000	108.23500				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	101.84155				0.00	86,292,000	21,573,000
Total ACL143 SPOT										0.00	86,292,000	21,573,000
Total For ACL143										0.00	86,292,000	21,573,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.50514				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	101.11801				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	101.55043				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	101.09731				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05653				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	101.25493	10.23000	101.22748				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	105.40077				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			10.39500	102.09087	10.39500	102.06261				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	101.09373				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	124.51754	1.75000	124.45710				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.08558				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.11469				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	101.05646				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	101.19661				0.00	72,000,000	18,000,000
Total ACL181 SPOT										0.00	72,000,000	18,000,000
Total For ACL181										0.00	72,000,000	18,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.86275				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	102.83769				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	101.50155				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.10868				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.07328				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12255				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	101.13767				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	101.14125				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	101.14125				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	101.20779				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	101.09135				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	101.19848				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	102.20820				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	101.20779				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	103.42491				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	101.16104				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	101.16104				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	160.46713				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	161.61745				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	101.02505				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	101.57410				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	101.04708				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.03021				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0

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	91.62016				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.03426				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.03312				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.10405				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.82821				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	100.20828				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	100.20529				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.09937				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.08192				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	101.41097				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	100.02477				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	101.70146				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	101.57374				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.39991	100.00000	21.34807				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	100.98582				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	61.97005	100.00000	61.81660				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	17.55580	100.00000	17.51328				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	2.44159	100.00000	2.43561				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	100.39048				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	100.40338				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	100.44632				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	100.37761				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	100.38191				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	100.48926				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	100.46783				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	100.64286				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	100.57900				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	40.08280	100.00000	39.97600				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	11.90179	100.00000	11.87008				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			9.91500	97.91171	9.91500	97.88596				0.00	0	12,126,870,900
Total AIR01 SPOT										0.00	0	12,126,870,900
Total For AIR01										0.00	0	12,126,870,900
AIR02 On 30/04/2023 Spot Bond			10.54500	105.66912	10.54500	105.63945				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			10.20500	98.83676	10.20500	98.80974			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	11.82502	100.00000	11.79885			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			10.85500	98.22962	10.85500	98.20110			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			2.69500	173.67001	2.69500	173.58129			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	101.35869			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	100.88298			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	100.94138			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	99.88311			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	40.02129	100.00000	39.92327			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	28.12088	100.00000	28.05275			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	10.37110	100.00000	10.34542			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	10.37110	100.00000	10.34542			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	3.63936	100.00000	3.62941			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	0.04695	100.00000	0.04690			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	101.81676			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	100.97485			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05652			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	100.85390			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	97.70000			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	114.77726			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			2.55500	138.73160	2.55500	248.69422			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	99.38993			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	89.40683			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	99.84736			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			2.57000	174.66301	2.57000	221.18573			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	100.98185			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	100.96118			0.00	0	300,000,000
Total ASN052 SPOT									0.00	0	300,000,000
Total For ASN052									0.00	0	300,000,000
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.49343			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	100.38747			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	100.31193			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	100.03509			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.02416			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	98.91695			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	101.48793			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.10517			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	99.88231			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	100.69573				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	86.33269				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	100.66121				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	101.24337				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.06788				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	101.32732				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	100.65180				0.00	0	6,000,000
Total ASN083 SPOT										0.00	0	6,000,000
Total For ASN083										0.00	0	6,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.68395				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	100.87039				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	100.63005				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	100.33144				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	99.85514				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	101.66794				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	60.22076				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	101.55797				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.09717				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	101.41847				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0

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	102.49315				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	100.02572				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	101.39315				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	101.07691				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	101.71836				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	101.71625				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	101.68976				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	101.51565				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	101.50301				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	101.97687				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	69.86540				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	135.34485	2.80000	135.51273				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	102.13778				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	100.36831				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	100.15909				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond			100.00000	1.21147	100.00000	1.20207			450,801,680,000,000.00	24,508,016,800	13,672,011,200	
Total ASN145 SPOT									50,801,680,000,000.00	24,508,016,800	13,672,011,200	
Total For ASN145									50,801,680,000,000.00	24,508,016,800	13,672,011,200	
ASN14(On 04/05/2021 Spot Bond			100.00000	1.54791	100.00000	1.54308			0.00	0	0	
Total ASN146 SPOT									0.00	0	0	
Total For ASN146									0.00	0	0	
ASN14(On 04/05/2021 Spot Bond			100.00000	1.54791	100.00000	1.54308			0.00	0	0	
Total ASN147 SPOT									0.00	0	0	
Total For ASN147									0.00	0	0	
ASN35(On 20/12/2016 Spot Bond			100.00000	66.34034	100.00000	66.19351			0.00	0	0	
Total ASN35U SPOT									0.00	0	0	
Total For ASN35U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN38I On 20/12/2017 Spot Bond			100.00000	30.46415	100.00000	30.39035				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	30.55250	100.00000	30.47849				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	30.15490	100.00000	30.08185				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	63.18108	100.00000	63.02801				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	90.73205	100.00000	90.51289				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	30.37394	100.00000	30.30035				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	60.09529	100.00000	59.94971				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	88.52510	100.00000	88.31482				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	2.51759	100.00000	2.51149				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	22.21137	100.00000	22.15697				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	101.12524				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	100.93801				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11 On 01/10/2018 Spot Bond			9.79000	100.91376	9.79000	100.88741			1,091,545,840,000.00	111,496,000	55,748,000
Total BAW11 SPOT									1,091,545,840,000.00	111,496,000	55,748,000
Total For BAW11									1,091,545,840,000.00	111,496,000	55,748,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.70208			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.33752			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	101.74043			0.00	14,637,000	7,318,500
Total BAW18 SPOT									0.00	14,637,000	7,318,500
Total For BAW18									0.00	14,637,000	7,318,500
BAW19 On 05/12/2020 Spot Bond			11.09500	98.54986	11.09500	98.52079			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			10.69500	95.03897	10.69500	95.01207			97,112,739,000.00	9,080,200	4,540,100
Total BAW21 SPOT									97,112,739,000.00	9,080,200	4,540,100
Total For BAW21									97,112,739,000.00	9,080,200	4,540,100
BAW21 On 24/03/2022 Spot Bond			9.30000	101.02004	9.30000	100.99509			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	101.77672			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	34.41508	100.00000	34.33080			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	102.25077			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			9.64500	101.25938	9.64500	101.23333			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.11187			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA08 On 31/12/2017 Spot Bond			12.51466	100.03961	12.51466	99.99573				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	101.16584	11.06000	101.13677				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.94804	100.31045	10.94804	100.80252				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	101.36072				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	101.23572				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	101.23572				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			12.57836	98.81132	12.57836	99.66942				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.42000	99.64685	12.42000	99.61337				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.03151				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.34500	86.91075	12.34500	98.24653				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.07038				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA32 On 31/03/2018 Spot Bond			12.26500	82.12993	12.26500	100.29032			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.04260			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.06542			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.06542			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.71216			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.06575			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	99.83628			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.06575			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.03415			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.03415			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.06586			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	100.90589			0.00	0	0
Total BAYA50 SPOT									0.00	0	0
Total For BAYA50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.91793				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	101.14348				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.90833	101.12499	15.90833	101.06868				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.79403	101.00753	14.79403	101.02184				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.36215				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.36198				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.36206				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.40733				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.20261				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	63.39609	100.00000	63.27581				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.36491	100.00000	20.31504				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.53436	100.00000	18.48896				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.44096	100.00000	11.41294				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.45805	100.00000	11.43029				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.83267	100.00000	13.79879				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	11.98576	100.00000	11.95642				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	81.86738	100.00000	81.69132				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	95.05208	100.00000	94.80519				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	78.38092	100.00000	78.21965				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	92.63959	100.00000	92.40506				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	81.11111	100.00000	80.93126			000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total BC107U SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For BC107U									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
BC108L On 28/10/2016 Spot Bond			100.00000	78.38136	100.00000	78.16056			251,000,000,000,000.00	62,510,000,000	25,000,000,000	
Total BC108U SPOT									1,000,000,000,000.00	62,510,000,000	25,000,000,000	
Total For BC108U									1,000,000,000,000.00	62,510,000,000	25,000,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.29666				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	100.60914				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	99.74155			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	11.97218	100.00000	11.94317			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	11.97218	100.00000	11.94317			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	103.50618	1.95000	190.92266			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.06500	87.47668	9.06500	155.17241			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			9.06500	88.77885	9.06500	155.69342			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			9.45000	90.96262	9.45000	90.93968			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			9.04500	97.44387	9.04500	97.42045			0.00	0	613,000,000
Total BEER02 SPOT									0.00	0	613,000,000
Total For BEER02									0.00	0	613,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.26225	100.00000	10.23684			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	8.88066	100.00000	8.85867			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	8.88066	100.00000	8.85867			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.42128	100.00000	9.39795			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.60495	100.00000	12.57373			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.41047	100.00000	17.36737			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.31243			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	100.51524			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	100.33514			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	100.35259			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	100.40101			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	82.57919	100.00000	82.39278			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.02272				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	100.45392				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.02327				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.02494				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.02716				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	80.88889	100.00000	80.70953				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	80.88889	100.00000	80.70953				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	101.17857				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	101.19892				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			9.14500	100.92024	9.14500	100.89572				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	101.25995				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.36823				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	57.94178	100.00000	57.80141				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	57.94178	100.00000	57.80141				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	102.98162				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.00500	101.69507	12.00500	101.66250				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	99.97150				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			11.89500	93.46303	11.89500	96.96053				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.99500	98.39683	11.99500	99.76518				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	101.73923				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			12.50500	97.83029	12.50500	98.97058				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	101.78470				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.99500	97.81882	11.99500	99.09918				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.74219				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	101.69233				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	101.47901				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	100.54239				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.69500	100.81429	9.69500	100.78821				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	100.24927				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	101.41083				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	102.31213				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC084 On 17/05/2016 Spot Bond				100.00000	0.00000	99.74879				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC094 On 19/07/2016 Spot Bond				100.00000	0.00000	100.28966				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC096 On 03/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	100.02153			0.00	0	0
Total BTC097 SPOT									0.00	0	0
Total For BTC097									0.00	0	0
BTC098 On 05/05/2016 Spot Bond				100.00000	0.00000	99.98000			0.00	0	0
Total BTC098 SPOT									0.00	0	0
Total For BTC098									0.00	0	0
BTC100 On 10/05/2016 Spot Bond				100.00000	0.00000	99.88004			0.00	0	0
Total BTC100 SPOT									0.00	0	0
Total For BTC100									0.00	0	0
BTC102 On 13/05/2016 Spot Bond				100.00000	0.00000	99.82010			0.00	0	0
Total BTC102 SPOT									0.00	0	0
Total For BTC102									0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	101.70897			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	99.62020			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	101.50281			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	99.55979			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	99.39896			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	99.31627			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	98.95964			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	100.89695			0.00	0	0
Total BTC112 SPOT									0.00	0	0
Total For BTC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	98.73287				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	100.73970				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	98.45050				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	98.41539				0.00	15,200,000,000	15,200,000,000
Total BTC117 SPOT										0.00	15,200,000,000	15,200,000,000
Total For BTC117										0.00	15,200,000,000	15,200,000,000
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.30166				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond			100.00000	79.86871	100.00000	82.20721				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	87.69583	100.00000	87.48753				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	100.89763				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	100.92673				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.11192				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.80162				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	24.16014	100.00000	24.10097				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL08 On 02/11/2016 Spot Bond			10.34500	101.82632	10.34500	101.79888				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	102.93703				0.00	0	6,400,000,000
Total CBL09 SPOT										0.00	0	6,400,000,000
Total For CBL09										0.00	0	6,400,000,000
CBL11 On 06/05/2016 Spot Bond			8.69500	99.97619	8.69500	99.95238				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.96500	93.02332	15.96500	92.98450				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	97.75892				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.76500	98.01403	13.76500	97.97820				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			9.84500	103.98554	9.84500	103.95809				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	99.56110				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			13.76500	95.15387	13.76500	95.11908				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	96.25599				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	99.95467				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			11.39500	90.87504	11.39500	90.84737				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.96115				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.02529				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.97000	112.34610	10.97000	112.31332				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			11.02500	107.68457	11.02500	107.65301				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			11.04500	102.15630	11.04500	102.12647				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.90319				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	101.59387				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.52077				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	108.26300	10.00000	108.23480				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	100.62524				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	101.25281				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	100.26860				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR18 On 04/05/2018 Spot Bond			100.00000	21.02245	100.00000	20.97152			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	24.99138	100.00000	24.93083			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	23.27323	100.00000	23.21623			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	100.70621			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	99.88625			0.00	0	0
Total CGR22 SPOT									0.00	0	0
Total For CGR22									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.85266			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	99.83899			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	100.92885			0.00	0	32,500,000
Total CIG03 SPOT									0.00	0	32,500,000
Total For CIG03									0.00	0	32,500,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.96056			0.00	0	45,000,000
Total CIG04 SPOT									0.00	0	45,000,000
Total For CIG04									0.00	0	45,000,000
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.99733			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	101.76944			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.90190			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.44495	10.11000	103.41692			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	100.67539			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	129.00894	2.76000	128.94279			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	126.52275	3.14000	128.84922			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	101.42000	8.25000	101.39768			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			2.77000	136.76181	2.77000	130.48909			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	134.42962	2.40000	128.26511			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	101.50259			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			9.38500	100.01675	9.38500	99.99209			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	100.35192			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.35192			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.43500	99.98065	9.43500	99.95589			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.43500	99.98065	9.43500	99.95589			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.48500	103.03855	9.48500	103.01247			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.13791			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.23793			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/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
CLN23 On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	99.72544			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	101.70896			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	92.35631	13.50000	92.32316			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.79840	9.35000	101.77284			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	101.27666			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	101.11434			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	101.31944			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	101.31944			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	101.31944			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.07650				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			10.19500	99.69288	10.19500	99.66596				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	100.44750				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	103.09566				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26499				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06811				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23312				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	101.68030				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	101.87760				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34776				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	101.85910				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	100.04724				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.82111			0.00	200,000,000	200,000,000
Total CLN289 SPOT									0.00	200,000,000	200,000,000
Total For CLN289									0.00	200,000,000	200,000,000
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.11150			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	101.00474			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	102.12389			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86265			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	100.99502			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	100.91079			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	101.20422			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	100.88991			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	101.23505			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97000			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	165.20608			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.93448			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	165.31506			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	164.55185			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
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	99.68627			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			11.74500	89.91273	11.74500	89.88454			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			12.26500	91.20594	12.26500	91.17644			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	100.93224			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	101.22162			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	99.69267			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	100.22765			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN32(On 30/04/2018 Spot Bond				100.00000	0.00000	100.02652				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32(On 30/04/2018 Spot Bond			8.80500	100.11567	8.80500	100.09370				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32(On 24/07/2017 Spot Bond				100.00000	0.00000	100.22959				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	101.13448				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	101.15194				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32(On 20/06/2023 Spot Bond				100.00000	0.00000	101.21922				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	101.16125				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	101.25430				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	100.93224				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				100.00000	0.00000	143.51458				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.00000	0.00000	100.03591				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	101.39009				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.93696				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	101.30049				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	101.03312				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	101.18663				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.00000	0.00000	100.03460				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.91336				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.02609				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	101.53764				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	100.02454				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	100.22644				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.00756				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.92500	99.34538	10.92500	99.31666				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	101.08603				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.94281				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			13.06500	101.17376	13.06500	101.13896				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.94060				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			13.09500	101.33694	13.09500	101.30163				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	107.88168	10.02000	107.85270				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.94060				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.21290				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	82.34627				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.07145				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.09123				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	101.09140				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	100.96717				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			10.39500	99.28027	10.39500	99.25293				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	100.81582				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.19033				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	99.06390	10.98000	99.03512				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	101.34752	11.00000	101.31803				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	101.20734				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	100.28935				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			12.85500	97.33751	12.85500	97.30456				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	101.30964				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.09111			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	100.22446			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	101.15534			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	100.79402			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04487			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	101.09705			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	101.46393			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	101.17866			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	102.09595			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	99.70293			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.70454				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	101.09694				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	101.21898				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	100.87556				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	100.87556				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	102.16106				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	100.98654				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	101.10276				0.00	500,000,000	500,000,000
Total CLN407 SPOT										0.00	500,000,000	500,000,000
Total For CLN407										0.00	500,000,000	500,000,000
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.16995				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	100.46738				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	101.20740				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21321				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	100.46951				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	101.19578				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.41629				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	101.25386				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.49727				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	100.49629	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	101.22309				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	101.31194				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	43.88519	7.01000	44.48299				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	101.32355				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	100.27621				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.74617				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	101.61322				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	101.74617				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	104.90130				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	101.57272				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.24258				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	102.05438				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	101.55536				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	101.75152				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	101.86740				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	101.93660				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85666				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	101.20162				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	101.12390				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	100.46791				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	100.02479				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	103.08815				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	175.84194				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			9.45000	90.96262	9.45000	90.93968				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			9.06500	35.35883	9.06500	155.17241				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			9.06500	35.84124	9.06500	155.69342			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.60123			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.72802			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.14951			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.08437			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.09723			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.60442			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.10887			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.22765			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.02272			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.06810			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.06228			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.06804			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	101.10857			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	101.80664			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	100.51185			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			9.56500	102.38166	9.56500	102.37740			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.65000	102.52123	9.65000	102.49483			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			10.44500	113.70591	10.44500	113.67428			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			10.60500	101.88867	10.60500	101.86007			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			10.70500	101.29988	10.70500	101.27102		2,961,799,452,000.00		276,674,400	138,337,200
Total COJG01 SPOT								2,961,799,452,000.00		276,674,400	138,337,200
Total For COJG01								2,961,799,452,000.00		276,674,400	138,337,200
COT01 On 03/04/2023 Spot Bond			10.99000	91.83794	10.99000	91.81111		3,583,753,278,000.00		326,092,200	163,046,100
Total COT01 SPOT								3,583,753,278,000.00		326,092,200	163,046,100
Total For COT01								3,583,753,278,000.00		326,092,200	163,046,100
COT02 On 03/04/2028 Spot Bond			11.79500	90.80086	11.79500	90.77243		0.00		0	350,000,000
Total COT02 SPOT								0.00		0	350,000,000
Total For COT02								0.00		0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.79500	89.06886	11.79500	89.04098		0.00		0	0
Total COT03 SPOT								0.00		0	0
Total For COT03								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.54808				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	12.57080	100.00000	12.54034				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.58042				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.01338				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	101.53328				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	12.62579	100.00000	12.59520				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	17.95415	100.00000	17.91065				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	95.08763	100.00000	94.76199				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	20.57013	100.00000	20.51974				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	18.69446	100.00000	18.64966				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			12.37000	94.98118	12.37000	94.94987				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	23.23395	100.00000	23.17766				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN39U On 10/06/2018 Spot Bond			100.00000	15.37441	100.00000	15.33717			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	23.93610	100.00000	23.87811			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.67000	98.34004	8.67000	98.31736			0.00	0	810,000,000
Total DENG44 SPOT									0.00	0	810,000,000
Total For DENG44									0.00	0	810,000,000
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.62755			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	99.99976			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	102.32534			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	101.49293			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	101.35551			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	105.97559	100.00000	105.69147			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	101.29175			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	100.58710			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.02228			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.02254			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	38.82630	100.00000	38.74942			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	101.38771			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	100.34158			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	101.22522			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	60.71961			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			10.13500	99.07807	10.13500	99.05131		694,590,063,000.00		68,533,800	34,266,900
Total DV2021 SPOT								694,590,063,000.00		68,533,800	34,266,900
Total For DV2021								694,590,063,000.00		68,533,800	34,266,900
DV21 On 15/06/2016 Spot Bond			8.28500	106.50879	8.28500	106.48483			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	96.64409	100.00000	96.40663			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.99500	100.58253	9.99500	100.55558		1,345,592,867,000.00		134,626,600	84,413,300
Total DV22 SPOT								1,345,592,867,000.00		134,626,600	84,413,300
Total For DV22								1,345,592,867,000.00		134,626,600	84,413,300
DV22/R On 07/02/2020 Spot Bond			100.00000	15.79509	100.00000	15.75994			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			10.40500	99.89635	10.40500	99.86853		4,230,785,374,000.00		406,610,800	303,305,400
Total DV23 SPOT								4,230,785,374,000.00		406,610,800	303,305,400
Total For DV23								4,230,785,374,000.00		406,610,800	303,305,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	11.99441	100.00000	11.96773			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			10.33500	98.62622	10.33500	98.59892		524,373,096,000.00		50,737,600	25,368,800
Total DV24 SPOT								524,373,096,000.00		50,737,600	25,368,800
Total For DV24								524,373,096,000.00		50,737,600	25,368,800
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02187	9.69000	101.99535			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			10.75500	97.60929	10.75500	97.58120		1,662,565,977,000.00		154,585,400	77,292,700
Total DV29 SPOT								1,662,565,977,000.00		154,585,400	77,292,700
Total For DV29								1,662,565,977,000.00		154,585,400	77,292,700
DV29/R On 18/02/2029 Spot Bond			10.10000	102.10621	10.10000	102.07858			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.16382			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	100.80988			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	101.48769			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.03418			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	101.45375			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	101.46156			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	101.52771			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	101.47067			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	101.01015			0.00	0	0
Total DVC022 SPOT									0.00	0	0
Total For DVC022									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.03920			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.10418			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	101.63421			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.82948			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	100.45118			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			9.04000	118.87838	9.04000	118.84952		3,616,000,000,000.00	400,000,000	6,219,860,500	
Total E170 SPOT								3,616,000,000,000.00	400,000,000	6,219,860,500	
Total For E170								3,616,000,000,000.00	400,000,000	6,219,860,500	
E170/R On 01/08/2020 Spot Bond			100.00000	19.41916	100.00000	19.37595		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			10.06500	100.03919	10.06500	100.01251		0.00	0	25,000,000,000	
Total ECN20 SPOT								0.00	0	25,000,000,000	
Total For ECN20								0.00	0	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			10.19500	99.42597	10.19500	99.39911		0.00	0	25,000,000,000	
Total ECN22 SPOT								0.00	0	25,000,000,000	
Total For ECN22								0.00	0	25,000,000,000	
ECN24 On 14/03/2024 Spot Bond			10.45500	98.71862	10.45500	98.69128		0.00	0	25,000,000,000	
Total ECN24 SPOT								0.00	0	25,000,000,000	
Total For ECN24								0.00	0	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN32 On 14/03/2032 Spot Bond			2.80500	105.19581	2.80500	105.14180			0.00	0	25,000,000,000
Total ECN32 SPOT									0.00	0	25,000,000,000
Total For ECN32									0.00	0	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	100.08890			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.14176			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.04866			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.72209	100.00000	16.68114			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.24000	107.01958	2.24000	106.96618			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	106.84413	2.25000	106.79079			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			2.18000	128.68523	2.18000	128.62132			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			2.16500	117.72478	2.16500	117.66629			0.00	0	3,277,400
Total EL29 SPOT									0.00	0	3,277,400
Total For EL29									0.00	0	3,277,400
EL30 On 29/07/2030 Spot Bond			2.16500	117.21428	2.16500	117.15604			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31 On 02/06/2031 Spot Bond			2.15500	110.03901	2.15500	109.98441			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	107.35121	2.22000	107.29771			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	106.84413	2.25000	106.79079			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			10.36500	103.46440	10.36500	103.43568			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.26500	103.27910	10.26500	103.25101			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.84500	95.84616	10.84500	95.81866			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			11.04000	91.90654	11.04000	96.81965			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			11.18000	97.06522	11.18000	98.27052			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			10.94500	99.77512	10.94500	101.39732		1,622,197,852,000.00		148,213,600	74,106,800
Total EMM06 SPOT								1,622,197,852,000.00		148,213,600	74,106,800
Total For EMM06								1,622,197,852,000.00		148,213,600	74,106,800
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.52171			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	101.14874			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	99.95372			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.95529			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	101.73202			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	101.48087			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	15.71372	100.00000	15.67565			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	6.43634	100.00000	6.42075			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.56080			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPFC20 SPOT									0.00	0	0
Total For EPFC20									0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	101.91183			0.00	0	0
Total EPFC22 SPOT									0.00	0	0
Total For EPFC22									0.00	0	0
EPFC23 On 22/08/2016 Spot Bond				100.00000	0.00000	101.60274			0.00	0	0
Total EPFC23 SPOT									0.00	0	0
Total For EPFC23									0.00	0	0
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	101.58684			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EPFC25 On 04/11/2016 Spot Bond			100.00000	75.20436	100.00000	75.00000			0.00	0	0
Total EPFC25 SPOT									0.00	0	0
Total For EPFC25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.53930				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.42255				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			13.26500	92.97167	13.26500	92.93905				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	98.44252				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	100.36767				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.86107				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	10.19591	100.00000	0.01768				0.00	0	1,600,000,000
Total ERS3B5 SPOT										0.00	0	1,600,000,000
Total For ERS3B5										0.00	0	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	101.96612				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	11.27295	100.00000	0.01768				0.00	0	600,000,000
Total ERS3C5 SPOT										0.00	0	600,000,000
Total For ERS3C5										0.00	0	600,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0

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 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.78771			0.00	0	75,000,000
Total ERSA15 SPOT									0.00	0	75,000,000
Total For ERSA15									0.00	0	75,000,000
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.71201			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.76455			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.71411			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.69308			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	101.78768			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	101.85905			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	9.76510	100.00000	0.01768			0.00	0	17,800,000,000
Total ERSA22 SPOT									0.00	0	17,800,000,000
Total For ERSA22									0.00	0	17,800,000,000
ES18 On 20/04/2018 Spot Bond			8.86500	101.05029	8.86500	101.02633		6,352,659,000.00		716,600	56,500,092,600
Total ES18 SPOT								6,352,659,000.00		716,600	56,500,092,600
Total For ES18								6,352,659,000.00		716,600	56,500,092,600
ES18/R On 20/04/2018 Spot Bond			9.25000	100.37128	9.25000	100.34648		0.00		0	0
Total ES18/R204 SPOT								0.00		0	0
Total For ES18/R204								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			9.59000	104.74343	9.59000	104.71648			239,959,062,000.00	25,021,800	38,043,837,100
Total ES23 SPOT									239,959,062,000.00	25,021,800	38,043,837,100
Total For ES23									239,959,062,000.00	25,021,800	38,043,837,100
ES23/R On 25/01/2023 Spot Bond			10.00000	102.74457	10.00000	102.71704			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			9.92500	87.79268	9.92500	87.76944			4,801,002,385,000.00	483,728,200	44,942,954,300
Total ES26 SPOT									4,801,002,385,000.00	483,728,200	44,942,954,300
Total For ES26									4,801,002,385,000.00	483,728,200	44,942,954,300
ES33 On 15/09/2033 Spot Bond			10.45500	77.57409	10.53000	77.06830			46,791,774,882,000.00	4,475,540,400	155,046,772,600
Total ES33 SPOT									16,791,774,882,000.00	4,475,540,400	155,046,772,600
Total For ES33									16,791,774,882,000.00	4,475,540,400	155,046,772,600
ES42 On 25/04/2042 Spot Bond			10.71000	80.96496	10.71000	80.94189			2,023,440,300,000.00	188,930,000	109,627,378,400
Total ES42 SPOT									2,023,440,300,000.00	188,930,000	109,627,378,400
Total For ES42									2,023,440,300,000.00	188,930,000	109,627,378,400
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.14526			0.00	0	7,514,100,000
Total EXX01 SPOT									0.00	0	7,514,100,000
Total For EXX01									0.00	0	7,514,100,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.39179			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	100.87322			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	101.70973			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	101.54808			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	101.58042			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	101.53328			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.56778				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	100.60911				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	101.21078				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	101.26962				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	101.89026				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	0.18637	100.00000	0.18591				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.18637	100.00000	0.18591				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	10.43961	100.00000	10.41432				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	10.16303	100.00000	10.13841				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	101.15132				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	100.87088				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	101.27331				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.35456			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			10.36500	98.94074	10.36500	98.91344			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	101.14820			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	101.14811			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	100.22738			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	102.77617			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.45267			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.60768			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			11.09500	97.67267	11.09500	100.02308			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.89554			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	100.59870			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.77289			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.64139			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			12.29500	100.87094	12.29500	100.83807			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	100.58299			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			11.06500	106.51129	11.06500	106.47996			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.11896			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	139.94237	2.07000	140.81157			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.44000	123.33681	2.44000	283.09879			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	112.51718	2.29500	119.54504			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			3.01500	96.12199	3.01500	160.76126			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			3.06500	106.61684	3.06500	207.21675			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	92.89382	3.55000	92.92240			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			7.33600	72.35384	7.33600	71.81884			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.30700	47.01445	9.30700	46.12176			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.55000	45.64555	9.55000	44.71264			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05: On 13/10/2018 Spot Bond			100.00000	22.73239	100.00000	22.66064			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.89274			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.26593			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.11469			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.21011			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.31077	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.31077	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.20779			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0

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 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.15776				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.29498				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.19034				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.24969	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.25648				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total 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	101.51526				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	101.47469				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	43.05604	100.09221	42.95164				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.09365			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.58968			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.18673			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	94.18607	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.19840			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.10648			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.13791			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	101.44578			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.12045			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	71.21837	13.22500	71.19319			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.06468			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.06584			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	101.48675				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03171				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.52500	104.93900	3.52500	108.51027				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14961				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14961				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.86673				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.93224				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14961				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	101.09132				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.06920				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	99.94337				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.22715				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.22715				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0

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 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	100.22574			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	101.38777			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	101.38661			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	101.13805			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.13805			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	100.71672			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	100.75084			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	108.26300	10.00000	108.23500			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	101.19356			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	100.40344			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.40344				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	99.95066				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	99.97596	8.75000	99.95192				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.11934				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	11.66533	100.00000	11.63707				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	10.79023	100.00000	10.76409				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	96.62162				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	13.96561	100.00000	13.93178				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.17282				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	39.47471	100.00000	39.16281				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	99.88041				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	11.05253	100.00000	11.02576				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	32.33503	100.00000	32.25496				0.00	0	0
Total FRC214 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 FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	99.88037				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	32.31300	100.00000	32.23299				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	99.88065				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	99.88613				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	99.99976				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	99.99970				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			2.88000	135.01575	2.88000	134.94605				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	101.92006				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	101.89708				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	101.89708				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.77058				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.00000	0.00000	101.22425				0.00	0	0
Total FRC227 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 FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	101.09002				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	101.00316				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	101.18994				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.87337				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				100.00000	0.00000	100.44290				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC232 On 31/01/2022 Spot Bond			3.74000	129.09258	3.74000	129.02293				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	101.66758				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	100.28805				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	99.75539				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	100.79065				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	99.75267				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	100.79443				0.00	0	0
Total FRC239 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 FRC239									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.75651			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	99.75403			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	99.75676			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	100.79880			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	99.77176			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	100.79285			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.63881			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	99.76358			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	99.82360			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.64735			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	100.54118			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.39442			0.00	0	0
Total FRC46 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 FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.03607				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.41000	114.27744	3.41000	131.25975				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.20301				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.46000	106.54108	3.46000	130.91799				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	104.58508	3.44000	131.05457				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.21000	101.66353	2.21000	136.36401				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	102.44688	2.28000	149.48026				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	100.05273				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.06806				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	101.19608				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	101.36804				0.00	0	0
Total FRC86 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 FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32391				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	101.16485				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	101.16369				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.15194				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	16.70214	100.00000	16.66168				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	41.42032	100.00000	41.31998				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	63.52573	100.00000	63.36842				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	13.35726	100.00000	13.32455				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	101.18413				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	102.32917				0.00	5,050,000,000	5,025,000,000
Total FRJ18 SPOT										0.00	5,050,000,000	5,025,000,000
Total For FRJ18										0.00	5,050,000,000	5,025,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.53577				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	99.47822				0.00	0	0
Total FRJ20 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 FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.61395			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	102.17827			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.97300	86.03830	1.97300	116.16147			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	111.31031	2.34000	120.59461			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	100.30276			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	100.33840	10.38000	100.31016			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.33840	10.38000	100.31016			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.48000	108.52980	2.48000	117.76931			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.50500	223.21764	2.50500	223.10473			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.45000	118.42780	2.45000	118.36802			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.53500	222.32916	2.53500	222.21652			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	91.08747			0.00	0	0
Total FRS113 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 FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.78000	115.10906	2.78000	115.04993				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.64500	114.59889	2.64500	114.54043				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	64.53000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.64500	114.59889	2.64500	114.54043				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.65500	121.23265	2.65500	218.70664				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.70500	119.51524	2.70500	217.26426				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.31000	104.58690	2.31000	104.53453				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.73500	170.88812	2.73500	216.40441				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			2.92000	94.78362	2.92000	109.39181				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.05500	101.76477	3.05500	160.11348				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.37000	88.69838	3.37000	101.55606				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.04500	101.89475	3.04500	160.27514				0.00	0	0
Total FRS129 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 FRS129										0.00	0	0
FRS13 On 11/08/2016 Spot Bond			100.00000	82.00005	100.00000	81.82332				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.10500	159.39117	3.10500	159.30797				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.24500	200.48494	3.24500	202.40791				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	79.85851				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.30000	89.41566	3.30000	102.72911				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.27000	89.80288	3.27000	103.23690				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.08000	92.53088	3.08000	106.52455				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.91500	162.47790	2.91500	162.39393				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.01500	208.68594	3.01500	208.57749				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS13 On 08/08/2016 Spot Bond				100.00000	0.00000	99.89810				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	101.01642				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	104.42356				0.00	0	0
Total FRS141 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 FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.04500	160.35858	3.04500	160.27514				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			3.04500	160.35858	3.04500	160.27514				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			3.33500	94.54902	3.33500	155.66222				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	112.14583	3.08000	112.36462				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	136.46755	2.58000	137.08520				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 07/12/2023 Spot Bond			2.20000	125.20407	2.20000	287.38662				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.09000	126.07125	2.09000	289.37797				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.81000	120.52342	2.81000	276.63836				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.54000	101.83046	2.54000	137.37335				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	100.02780				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS49 On 31/01/2022 Spot Bond			2.07000	140.88122	2.07000	140.81157				0.00	0	0
Total FRS51 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 FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.38269				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	100.66738				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	99.99965				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	118.19228	2.32000	118.13305				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	44.58184	104.97509	44.47027				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	47.36078	101.07593	47.24493				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	41.55932	100.44759	41.45824				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	45.76693	100.76967	45.65530				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			2.02500	126.17427	2.02500	126.11210				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	98.62534	2.24000	120.06712				0.00	0	0
Total FRS85 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 FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.21249			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	98.39124	2.27000	119.78204			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	101.69862			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	124.49988	2.29000	285.76959			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	99.88502			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	101.55991			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.63500	101.18497	7.63500	101.16438			0.00	0	12,653,700
Total FRX16 SPOT									0.00	0	12,653,700
Total For FRX16									0.00	0	12,653,700
FRX17 On 15/09/2017 Spot Bond			8.69500	100.91455	8.69500	100.89121			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			8.90500	103.37973	8.90500	103.35513			0.00	0	4,912,600
Total FRX18 SPOT									0.00	0	4,912,600
Total For FRX18									0.00	0	4,912,600
FRX19 On 15/11/2019 Spot Bond			9.46500	102.87982	9.46500	102.85368			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			9.74500	97.29995	9.74500	97.27466			0.00	0	0
Total FRX20 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 FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.48500	88.28988	10.48500	88.26550				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			10.59500	105.15638	10.59500	105.12672				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.97500	91.84435	10.97500	91.81754				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			11.15000	92.78333	11.15000	92.75568				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.12500	90.23683	11.12500	90.20999				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			11.16000	73.35442	11.16000	73.33267				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96905				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	100.98071				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.00980				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.05639				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09132				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	101.24254				0.00	0	0
Total FS1D1 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 FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57011			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	101.47093			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	101.62315			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	101.68209			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	101.73119			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	101.94718			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.23748	100.00000	4.22699			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	0.71093	100.00000	0.70917			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.44687	100.00000	23.39007				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	3.93373	100.00000	3.92420				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	0.65997	100.00000	0.65837				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.09107	100.00000	9.06238				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.61802	100.00000	1.61291				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.28797	100.00000	0.28706				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	1.49515	100.00000	1.49149				0.00	0	0
Total FS5A4U 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 FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.61802	100.00000	1.61291				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	1.61802	100.00000	1.61291				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	1.61802	100.00000	1.61291				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.61802	100.00000	1.61291				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	100.49138				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.23500	99.95599	10.23500	99.92873				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	101.54264				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	101.58969				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	101.60849				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	101.73065				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	101.88094				0.00	0	0
Total GH31C 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 GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.97483				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	101.71412				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	12.41571	100.00000	12.38564				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	30.90084	100.00000	30.82598				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	18.03088	100.00000	17.98720				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	11.83429	100.00000	11.80498				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	100.20935				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	100.21636				0.00	0	0
Total GRH1A3 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 GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.22505				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	100.23710				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	99.80914				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	101.42047				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	101.24602				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.74886				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	100.97797				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	100.45562				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	674,300,000
Total GRX01U SPOT										0.00	0	674,300,000
Total For GRX01U										0.00	0	674,300,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.42524				0.00	900,000,000	300,000,000
Total GSIZ16 SPOT										0.00	900,000,000	300,000,000
Total For GSIZ16										0.00	900,000,000	300,000,000
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	102.14795				0.00	0	0
Total HC1M1 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 HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.18629				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.01655	100.00000	12.98431				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	101.17635				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.02253				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	99.84591				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	101.82462				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	101.98726				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	99.97740				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	100.45616				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	8.97844	100.00000	8.95645				0.00	0	0
Total HM1B8U 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 HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.97844	100.00000	8.95645				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	9.52445	100.00000	9.50112				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	9.52445	100.00000	9.50112				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	10.22646	100.00000	10.20141				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	10.22646	100.00000	10.20141				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	11.08447	100.00000	11.05732				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.27104			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	108.26300	10.00000	108.23500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.02500	101.99009	10.02500	101.96268			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	101.92756			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.81962			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	100.53225			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	100.40300			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			9.27500	104.15121	9.27500	104.12528		1,755,757,500,000.00	189,300,000	1,144,650,000	
Total HWAY20 SPOT								1,755,757,500,000.00	189,300,000	1,144,650,000	
Total For HWAY20								1,755,757,500,000.00	189,300,000	1,144,650,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.94911	100.00000	14.91584		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	126.15044	2.08000	289.55982		0.00	0	7,700,000,000	
Total HWAY23 SPOT								0.00	0	7,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23									0.00	0	7,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.95000	130.20497	1.95000	298.86745			0.00	0	30,800
Total HWAY24 SPOT									0.00	0	30,800
Total For HWAY24									0.00	0	30,800
HWAY3 On 28/02/2033 Spot Bond			2.35000	101.23907	2.35000	101.18837			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			10.66500	91.11064	10.66500	91.08464		1,348,463,403,000.00		126,438,200	18,086,419,100
Total HWAY34 SPOT								1,348,463,403,000.00		126,438,200	18,086,419,100
Total For HWAY34								1,348,463,403,000.00		126,438,200	18,086,419,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.43033	100.00000	11.40489		0.00	0	0	0
Total HWAY34/R208 SPOT								0.00	0	0	0
Total For HWAY34/R208								0.00	0	0	0
HWAY3 On 31/07/2035 Spot Bond			10.69500	90.69342	10.69500	90.66747		0.00	0	0	0
Total HWAY35 SPOT								0.00	0	0	0
Total For HWAY35								0.00	0	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.43031	100.00000	11.40487		0.00	0	0	0
Total HWAY35/R209 SPOT								0.00	0	0	0
Total For HWAY35/R209								0.00	0	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	86.79245	100.00000	86.58824		0.00	0	0	0
Total HWF02U SPOT								0.00	0	0	0
Total For HWF02U								0.00	0	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	86.16194	100.00000	85.96156		0.00	0	0	0
Total HWF05U SPOT								0.00	0	0	0
Total For HWF05U								0.00	0	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	61.66352	100.00000	61.51082		0.00	0	0	0
Total HWF06U SPOT								0.00	0	0	0
Total For HWF06U								0.00	0	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500		0.00	0	0	0
Total HWY023/R197 SPOT								0.00	0	0	0
Total For HWY023/R197								0.00	0	0	0
I2025 On 31/01/2025 Spot Bond			1.63500	126.04262	1.63000	126.03203		44,814,634,197,000.00	27,409,562,200	92,645,500,100	
Total I2025 SPOT								14,814,634,197,000.00	27,409,562,200	92,645,500,100	
Total For I2025								14,814,634,197,000.00	27,409,562,200	92,645,500,100	
I2033 On 28/02/2033 Spot Bond			1.72000	106.52859	1.72000	106.47702		120,204,963,008,000.00	69,886,606,400	82,880,003,900	
Total I2033 SPOT								120,204,963,008,000.00	69,886,606,400	82,880,003,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2033									20,204,963,008,000.00	69,886,606,400	82,880,003,900
I2038 On 31/01/2038 Spot Bond			1.72000	134.18239	1.72000	134.11734			25,865,009,464,000.00	15,037,796,200	141,325,315,900
Total I2038 SPOT									25,865,009,464,000.00	15,037,796,200	141,325,315,900
Total For I2038									25,865,009,464,000.00	15,037,796,200	141,325,315,900
I2046 On 31/03/2046 Spot Bond			1.78000	134.17481	1.78000	134.10958			140,693,187,904,000.00	79,041,116,800	135,937,338,100
Total I2046 SPOT									140,693,187,904,000.00	79,041,116,800	135,937,338,100
Total For I2046									140,693,187,904,000.00	79,041,116,800	135,937,338,100
I2050 On 31/12/2050 Spot Bond			1.78500	145.15379	1.78500	145.08317			21,066,531,444,000.00	11,801,978,400	55,843,716,500
Total I2050 SPOT									21,066,531,444,000.00	11,801,978,400	55,843,716,500
Total For I2050									21,066,531,444,000.00	11,801,978,400	55,843,716,500
IBL22 On 15/03/2018 Spot Bond			8.89500	103.20385	8.89500	103.17945			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			8.80500	101.56248	8.80500	101.53859			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.02222			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.75000	99.95462	1.75000	136.82167			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	103.99380	2.14000	140.29330			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.00032			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			9.01500	100.34627	9.01500	100.32210			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	101.46711			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	108.26300	10.00000	108.23500			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.69500	99.10305	9.69500	99.07741				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			10.09500	93.59274	10.09500	93.56742				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			9.19500	97.45796	9.19500	97.43403				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			10.08500	98.96273	10.08500	98.93599				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	100.00327				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	99.32028				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.13500	101.65391	8.13500	101.63168				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			9.47500	99.39628	9.47500	99.37101				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.02375				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.80903				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.66500	101.79056	8.66500	101.76684				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			9.43500	101.40748	9.43500	101.38180				0.00	0	0
Total IBL59 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 IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.55500	100.59904	10.55500	100.57062				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	100.77727				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	100.20218				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	99.93177				0.00	0	600,000,000
Total IBL63 SPOT										0.00	0	600,000,000
Total For IBL63										0.00	0	600,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.00420				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.11049				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.15577				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	135.08644	2.87000	135.01673				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	100.84749				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	19.91935	100.00000	19.87055				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	101.71974				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	101.77090				0.00	0	0
Total IBL75 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 IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.55594	0.00000	101.58027				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	101.62727				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			10.60500	101.80875	10.60500	101.77985				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			9.26500	104.42835	9.26500	104.40237				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	16.50965	100.00000	16.46966				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	10.17132	100.00000	10.14668				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.11246				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.03790				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	17.31429	100.00000	17.25964				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	0.01992	100.00000	0.01987				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	100.29304				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	99.97321				0.00	0	0
Total IDCG02 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 IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			10.12500	94.00309	10.12500	93.97773				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				100.00000	0.00000	101.50341				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	101.17435				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.89500	96.90227	10.89500	96.87404				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond				100.00000	0.00000	101.84628				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.70500	102.45464	11.70500	102.38143				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.29724	5.00000	101.28350				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	100.21613	5.00000	100.20260				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	100.56121	4.00000	100.55038				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	100.19497	4.00000	100.18413				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	88.79102	100.00000	88.58061				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	88.74117	100.00000	88.53088				0.00	0	0
Total IDW02U 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 IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	88.74117	100.00000	88.53088				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			9.29500	100.13280	9.29500	100.10795				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.76500	100.17782	8.76500	100.46986				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.27446	100.00000	8.25442				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	33.58145	100.00000	33.49920				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	31.04817	100.00000	30.97129				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.94682	100.00000	2.94124				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	9.62316	100.00000	9.59959				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	12.57614	100.00000	12.54501				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	13.14340	100.00000	13.11121				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	10.93550	100.00000	10.91130				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	59.75873	100.00000	59.61238				0.00	0	0
Total IN290U 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 IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.14308	100.00000	11.11608				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	18.70717	100.00000	18.66185				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	90.86350	100.00000	90.64561				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	91.34466	100.00000	91.13124				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	46.87787	100.00000	46.77688				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	46.87787	100.00000	46.77688				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	64.59486	100.00000	64.43838				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	12.61333	100.00000	12.58209				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	12.44740	100.00000	12.41398				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	98.91599	100.00000	98.64865				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	98.91599	100.00000	98.64865				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	99.95810	7.65000	99.97905				0.00	0	0
Total INA618 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 INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.65000	99.89532	7.65000	99.74912				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	99.74585	7.75000	99.59820				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	99.59820	7.75000	99.45098				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	101.72627				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	101.15966				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	101.14035				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.56083	6.50000	100.54325				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	101.17882				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	108.26300	10.00000	108.23500				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	101.13629				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	104.13151				0.00	0	0
Total ING232 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 ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	107.33253				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.75817				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	100.42106				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	99.78644				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			12.59500	103.51197	12.59500	103.47724				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	91.93955	100.00000	91.70854				0.00	0	0
Total IP277U SPOT										0.00	0	0
Total For IP277U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500				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	100.51326				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			8.63500	100.66513	8.63500	100.64188				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	100.78072				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	100.79682				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	100.80759				0.00	0	0
Total IPF09 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 IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.44782			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	100.45559			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	101.44102			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.10523			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	101.13775			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	101.15725			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.04355			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.05518			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.06681			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC09 SPOT									0.00	0	0
Total For IPFC09									0.00	0	0
IPFC10 On 29/07/2016 Spot Bond			100.00000	81.11111	100.00000	80.93126		150,000,000,000,000.00	1,500,000,000	20,000,000,000	
Total IPFC10 SPOT								50,000,000,000,000.00	1,500,000,000	20,000,000,000	
Total For IPFC10								50,000,000,000,000.00	1,500,000,000	20,000,000,000	
IPL10 On 20/05/2021 Spot Bond			10.49500	99.97098	10.49500	99.94288		0.00	0	1,850,000,000	
Total IPL10 SPOT								0.00	0	1,850,000,000	

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 IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.29500	101.61363	9.29500	101.58855			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	39.70091	100.00000	39.61353			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	100.69222			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	99.85494			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	101.42124			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	101.99899			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	101.53758			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.92000	99.82293	2.92000	134.66373			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			3.60500	151.58563	3.60500	151.50447			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	100.79771			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	100.61357			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	100.15870			0.00	0	0
Total IV024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.31484			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	99.24183			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	106.74832	3.63000	107.62267			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	106.65932	3.63000	107.62267			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	101.45847			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.37976			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	99.78832			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.29500	103.44916	12.29500	103.41525			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	100.87403			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.37769			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	14.13103	100.00000	14.09642			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			11.22500	104.54259	11.22500	104.51157			0.00	0	0
Total IV08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.35747			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			3.70500	150.07796	3.70500	149.99720			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	99.72678	100.00000	99.45504			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	100.00000	7.65000	99.85350			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	99.85350	7.65000	99.70743			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	99.55609	7.75000	99.40899			0.00	0	0
Total IVA621 SPOT									0.00	0	0
Total For IVA621									0.00	0	0
IVA622 On 02/06/2016 Spot Bond			100.00000	92.87532	100.00000	100.00000			0.00	0	0
Total IVA622 SPOT									0.00	0	0
Total For IVA622									0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	98.97030	7.75000	98.82493			0.00	0	0
Total IVA625 SPOT									0.00	0	0
Total For IVA625									0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.75000	98.67999	7.75000	98.53547			0.00	0	0
Total IVA627 SPOT									0.00	0	0
Total For IVA627									0.00	0	0
IVA630 On 28/07/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111		400,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total IVA630 SPOT								10,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total For IVA630								10,000,000,000,000.00	14,000,000,000	14,000,000,000	
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	108.26300	10.00000	108.23500			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC005/JIBAR										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.56433				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	101.76860				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	101.49427				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	100.30945				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	100.53525				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	100.54118				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	100.51450				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	100.53333				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	100.11327				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.04483				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	101.79139				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	100.73778				0.00	0	0
Total IVC027 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 IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.21066				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	100.98071				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	100.84710				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	100.86599				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	91.56809				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			10.03500	100.78440	10.03500	100.75728				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	18.65320	100.00000	18.61168				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	14.58843	100.00000	14.55270				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			10.16500	99.35217	10.16500	99.32511				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.11509				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	100.83121				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	99.95181				0.00	0	0
Total IVC048 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 IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.74900			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	101.49025			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.02328			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.83084			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	100.91223			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	100.73686			0.00	0	500,000,000
Total IVC058 SPOT									0.00	0	500,000,000
Total For IVC058									0.00	0	500,000,000
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.26136			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.02375			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.83423			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	101.86699			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	99.87500			0.00	0	0
Total IVC063 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 IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.20536				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	101.34232				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.10874				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	99.99967				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	100.36109				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	101.44235				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	101.44421				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	100.33844				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	2.07584	100.00000	2.07191				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	31.23206	100.00000	31.15640				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	23.34580	100.00000	23.28924				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.02752				0.00	0	0
Total JAS01 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 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	101.31547			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	101.25115			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	101.42577			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	15.88603	100.00000	15.84122			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	101.58651			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	100.02751			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	99.97059			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			9.44500	128.23860	9.44500	128.20645		4,116,131,000.00	435,800	217,900	
Total KW01 SPOT								4,116,131,000.00	435,800	217,900	
Total For KW01								4,116,131,000.00	435,800	217,900	
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.90940		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	101.21478		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	101.37350		0.00	9,000,000,000	4,500,000,000	
Total LBK06 SPOT								0.00	9,000,000,000	4,500,000,000	

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 LBK06										0.00	9,000,000,000	4,500,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.03772				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.11776				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.66500	101.15641	10.66500	101.12753				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	101.84012	9.71000	101.81360				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.10317				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	30.71537	100.00000	30.64015				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.02294				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.55500	99.49275	9.55500	99.46725				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			9.79500	96.97756	9.79500	96.95223				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.71500	96.80057	10.71500	96.77281				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	101.31463				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	101.79778				0.00	0	0
Total LHL03 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 LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.34213				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.59790				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			13.76500	98.69510	13.76500	98.72313				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			14.66500	98.61372	14.66500	98.56782				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	102.20959				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	101.70170				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	101.79989				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	101.91769				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	99.84298				0.00	6,620,000,000	3,310,000,000
Total MAQ077 SPOT										0.00	6,620,000,000	3,310,000,000
Total For MAQ077										0.00	6,620,000,000	3,310,000,000
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	101.06965				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.02202				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	98.25282				0.00	0	0
Total MAQ082 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 MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	94.34224				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	101.31673				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	101.32520				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	100.56176				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	100.62099				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.04340				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.06613				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	101.26818				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.82157				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.26729				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	99.89455				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	99.89246				0.00	0	0
Total MBF042 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 MBF042										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.49627				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	101.71313				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	101.31930				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	101.08887				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	101.17154				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	100.77733				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	97.19706	2.30000	101.30192				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.04502				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	100.83510				0.00	0	0
Total MBSA4 SPOT										0.00	0	0
Total For MBSA4										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	39.81422	100.00000	39.71671				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	38.61967	100.00000	38.52510				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	38.68184	100.00000	38.58710				0.00	0	0
Total MBP31U 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 MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	31.18591	100.00000	31.10869				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	62.12389	100.00000	61.97005				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.10847				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			9.66500	98.87586	9.66500	98.85035				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			9.71500	98.44395	9.71500	98.41843				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	100.46452	8.91000	100.44059				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	100.64561				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	102.58693				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	102.69869				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.83000	100.57247	8.83000	100.54901				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			9.68500	102.28579	9.68500	102.25922				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			10.42000	101.57692	10.42000	101.54859				0.00	0	0
Total MEFSB5 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 MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.00399				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			10.46500	100.70615	10.46500	100.63997				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.75500	102.79126	9.75500	102.76451				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.10011				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			10.29500	99.91121	10.29500	100.42473				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	100.96052				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			12.09500	97.19250	12.09500	98.14340				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			11.58500	101.60321	11.58500	99.23765				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	58.64874	100.00000	58.50666				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.45500	102.66124	9.45500	102.63533				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.44500	103.87124	9.44500	103.84491				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	74.41786	100.00000	74.27250				0.00	0	0
Total MTN05U 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 MTN05U										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	59.33108	100.00000	59.21853				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	61.59941	100.00000	61.45018				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	19.33906	100.00000	19.27734				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	18.58162	100.00000	18.54049				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	7.94786	100.89771	7.92802				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.04224	100.61875	8.02221				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.02147			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.03312			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	101.15999			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	111.47596			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	11.91876	100.00000	11.88988			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	12.75598	100.00000	12.72508			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			10.75500	92.30072	10.75500	92.27416			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.27500	101.07871	10.27500	101.05104			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.51000	101.53744	8.51000	101.51421			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.99000	100.03835	9.99000	100.01156			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.74500	99.78733	9.74500	99.76153			0.00	0	0
Total NBK12A 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 NBK12A									0.00	0	0
NBK13, On 19/03/2024 Spot Bond			10.25500	98.42994	10.25500	98.40321			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	102.05448			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			10.10500	100.10224	10.10500	100.09462			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			10.34500	95.36958	10.34500	95.34315			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.10352			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			11.05500	93.19672	11.05500	93.16918			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	100.17204			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			11.22500	92.81157	11.22500	92.78388			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	101.41247			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18, On 01/06/2020 Spot Bond			10.09500	101.19887	10.09500	101.17164			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	100.89461			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			10.49500	100.32341	10.49500	100.29537			0.00	0	0
Total NBK19A 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 NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.53513				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20J On 01/06/2026 Spot Bond			11.29500	98.85639	11.29500	98.82671				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	100.84403				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21L On 21/07/2027 Spot Bond			11.49500	97.65434	11.49500	97.62435				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	101.75219				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.63500	106.71381	9.63500	106.68623				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	101.72728				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23J On 19/11/2025 Spot Bond			11.14500	102.26067	11.14500	102.23020				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	101.89414				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.39500	102.12307	11.39500	102.09198				0.00	0	3,854,000,000
Total NBK24A SPOT										0.00	0	3,854,000,000
Total For NBK24A										0.00	0	3,854,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.94003				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.49500	103.02115	10.49500	102.99205				0.00	0	0
Total NBK25A 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 NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	102.01724				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	100.30861				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	101.42562				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	101.75039				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	101.75350				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	101.82602				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	101.85308				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	101.56582				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			9.59500	106.77031	9.59500	106.74313				0.00	0	1,121,700,000
Total NBK3A SPOT										0.00	0	1,121,700,000
Total For NBK3A										0.00	0	1,121,700,000
NBK4 On 28/10/2024 Spot Bond			11.62000	39.36461	11.62000	39.35279				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	100.38524				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	99.54141				0.00	0	0
Total NCLN69 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 NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.91663				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.04183				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	100.96936				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	100.96613				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.10780				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.09126				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			10.79000	100.62817	10.79000	100.59944				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.08544				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			10.82500	99.53993	10.82500	99.51142				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.09126				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	100.99583				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	100.99591				0.00	0	0
Total NCLN89 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 NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.10048				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.11211				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	101.47250				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	100.55797				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	100.98206				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	100.63005				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	100.24563				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	100.57914				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			10.89500	98.64258	10.89500	99.73551				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.35477				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	100.54732				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	100.43581				0.00	0	0
Total NED18 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 NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.96759				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			12.01500	100.25533	12.01500	101.49009				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	100.58991				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	119.29744	9.44500	119.26720				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	108.26300	10.00000	108.23500				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	178.90689	2.10000	178.81837				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	103.32533	2.49000	117.71445				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	195.16990	3.45000	195.07228				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.88000	114.20586	2.88000	114.14690				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			3.19500	157.16494	3.19500	147.90247				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			3.10500	159.22673	3.10500	159.30797				0.00	0	0
Total NILB15 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 NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.51500	102.03061	9.51500	102.00455				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	61.60708	100.00000	61.48378				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			10.14500	103.06383	10.14500	103.03515				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	101.65866				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	101.54272				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	101.59188				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	101.56242				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	101.64886				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			10.34500	103.10046	10.34500	103.07121				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.62135				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	101.60172				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	101.73321				0.00	0	0
Total NQ1B17 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 NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.54500	103.13710	10.54500	103.10729				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	101.64100				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	101.65084				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	101.81763				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.01388				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	101.89424				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	101.68029				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			9.48500	111.41746	9.48500	111.38925				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			10.22500	109.59529	10.22500	109.56560				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.99500	182.28582	1.99500	182.19616				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.69500	108.84202	11.69500	108.80822				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	101.88739				0.00	0	0
Total NTC12 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 NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.14757				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	101.38413				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	101.38394				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	100.03031				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	101.71632				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.12294				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	20.11487	100.00000	20.06506				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.00227				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.66500	99.96706	10.66500	99.93852				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.28507				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			10.82500	95.24493	10.82500	97.89660				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			11.43500	96.61522	11.43500	96.58602				0.00	0	1,500,000,000
Total OML06 SPOT										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
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.04500	94.10576	12.04500	95.49492			0.00	0	880,000,000
Total OML07 SPOT									0.00	0	880,000,000
Total For OML07									0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.24415			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			11.42500	99.18161	11.42500	99.15166			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			11.94500	98.27124	11.94500	98.24026			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	80.75221	100.00000	80.57395			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	108.26300	10.00000	108.23500			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	99.79949			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	101.42098			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.34809			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	101.23792			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	101.31196			0.00	0	0
Total PMM25 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 PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond			100.00000	77.31008	100.00000	100.00000				0.00	0	0
Total PMM26 SPOT										0.00	0	0
Total For PMM26										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.46452				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	99.81631				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			10.39500	100.17219	10.39500	101.26432				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.02036				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	100.02182				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	100.02507				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	100.03903				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	100.04227				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.00000				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			8.86500	43.37951	8.86500	43.36923				0.00	0	0
Total R010P 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 R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.48500	103.91579	7.48500	103.89505			22,455,000,000,000.00	3,000,000,000	183,605,774,300
Total R159 SPOT									22,455,000,000,000.00	3,000,000,000	183,605,774,300
Total For R159									22,455,000,000,000.00	3,000,000,000	183,605,774,300
R159P On 15/09/2016 Spot Bond			7.31500	97.40374	7.31500	97.38473			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.96000	114.29649	9.04500	113.65591			391,226,756,864,000.00	1,717,770,843,400	2,093,398,550,000
Total R186 SPOT									391,226,756,864,000.00	1,717,770,843,400	2,093,398,550,000
Total For R186									391,226,756,864,000.00	1,717,770,843,400	2,093,398,550,000
R187P On 21/12/2026 Spot Bond			8.78500	40.10051	8.78500	40.09109			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			8.70500	37.12634	8.70500	37.11770			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	298.78485	1.59000	298.64114			5,305,467,162,000.00	3,336,771,800	24,857,898,700
Total R197 SPOT									5,305,467,162,000.00	3,336,771,800	24,857,898,700
Total For R197									5,305,467,162,000.00	3,336,771,800	24,857,898,700
R202 On 07/12/2033 Spot Bond			1.70000	248.75623	1.70500	248.46667			34,558,112,890,000.00	20,328,301,700	253,523,562,900
Total R202 SPOT									34,558,112,890,000.00	20,328,301,700	253,523,562,900
Total For R202									34,558,112,890,000.00	20,328,301,700	253,523,562,900
R2023 On 28/02/2023 Spot Bond			8.77500	96.20685	8.85500	95.79438			953,431,886,860,000.00	336,573,434,400	613,901,187,200
Total R2023 SPOT									953,431,886,860,000.00	336,573,434,400	613,901,187,200
Total For R2023									953,431,886,860,000.00	336,573,434,400	613,901,187,200
R203 On 15/09/2017 Spot Bond			7.81000	101.68557	7.89500	101.55590			361,187,669,044,000.00	942,533,632,400	908,408,341,100
Total R203 SPOT									361,187,669,044,000.00	942,533,632,400	908,408,341,100
Total For R203									361,187,669,044,000.00	942,533,632,400	908,408,341,100
R2030 On 31/01/2030 Spot Bond			9.42000	91.24663	9.42000	91.22356			242,868,934,684,000.00	1,511,981,840,200	632,070,875,000
Total R2030 SPOT									242,868,934,684,000.00	1,511,981,840,200	632,070,875,000
Total For R2030									242,868,934,684,000.00	1,511,981,840,200	632,070,875,000
R2032 On 31/03/2032 Spot Bond			9.56000	90.17420	9.56000	90.15118			796,194,165,640,000.00	187,886,419,000	292,077,262,400
Total R2032 SPOT									796,194,165,640,000.00	187,886,419,000	292,077,262,400
Total For R2032									796,194,165,640,000.00	187,886,419,000	292,077,262,400
R2035 On 28/02/2035 Spot Bond			9.63000	95.07841	9.63000	95.05424			824,431,829,030,000.00	1,124,032,381,000	606,740,044,100
Total R2035 SPOT									824,431,829,030,000.00	1,124,032,381,000	606,740,044,100
Total For R2035									824,431,829,030,000.00	1,124,032,381,000	606,740,044,100

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 R2035									14,431,829,030,000.00	124,032,381,000	506,740,044,100
R2037 On 31/01/2037 Spot Bond			9.69500	91.59762	9.69500	91.57380			231,579,696,584,000.00	230,178,411,200	625,967,089,900
Total R2037 SPOT									11,579,696,584,000.00	230,178,411,200	525,967,089,900
Total For R2037									11,579,696,584,000.00	230,178,411,200	525,967,089,900
R204 On 21/12/2018 Spot Bond			8.18000	102.53923	8.26500	102.31975			828,387,253,472,000.00	590,267,390,400	632,031,846,700
Total R204 SPOT									18,387,253,472,000.00	590,267,390,400	532,031,846,700
Total For R204									18,387,253,472,000.00	590,267,390,400	532,031,846,700
R2040 On 31/01/2040 Spot Bond			9.76500	95.30283	9.76500	95.27787			038,917,880,000,000.00	106,392,000,000	424,452,000,000
Total R2040 SPOT									18,917,880,000,000.00	106,392,000,000	424,452,000,000
Total For R2040									18,917,880,000,000.00	106,392,000,000	424,452,000,000
R2044 On 31/01/2044 Spot Bond			9.80000	92.29727	9.80000	92.27300			156,925,949,080,000.00	220,094,484,600	696,821,362,900
Total R2044 SPOT									16,925,949,080,000.00	220,094,484,600	596,821,362,900
Total For R2044									16,925,949,080,000.00	220,094,484,600	596,821,362,900
R2048 On 28/02/2048 Spot Bond			9.80000	91.35639	9.80000	91.33277			069,549,592,960,000.00	619,341,795,200	833,949,667,700
Total R2048 SPOT									19,549,592,960,000.00	619,341,795,200	833,949,667,700
Total For R2048									19,549,592,960,000.00	619,341,795,200	833,949,667,700
R207 On 15/01/2020 Spot Bond			8.38500	98.64965	8.46500	98.38316			728,126,965,643,000.00	206,097,431,800	871,227,726,500
Total R207 SPOT									18,126,965,643,000.00	206,097,431,800	371,227,726,500
Total For R207									18,126,965,643,000.00	206,097,431,800	371,227,726,500
R208 On 31/03/2021 Spot Bond			8.51500	93.67704	8.59500	93.35426			562,959,716,331,000.00	183,553,695,400	716,060,201,900
Total R208 SPOT									12,959,716,331,000.00	183,553,695,400	716,060,201,900
Total For R208									12,959,716,331,000.00	183,553,695,400	716,060,201,900
R209 On 31/03/2036 Spot Bond			9.50000	71.76928	9.57500	71.23944			963,161,088,400,000.00	627,701,167,200	1,271,827,207,200
Total R209 SPOT									13,161,088,400,000.00	627,701,167,200	271,827,207,200
Total For R209									13,161,088,400,000.00	627,701,167,200	271,827,207,200
R210 On 31/03/2028 Spot Bond			1.70500	183.82256	1.70500	183.73357			2,261,981,216,000.00	1,326,675,200	100,717,772,600
Total R210 SPOT									2,261,981,216,000.00	1,326,675,200	100,717,772,600
Total For R210									2,261,981,216,000.00	1,326,675,200	100,717,772,600
R211 On 31/01/2017 Spot Bond			0.35000	138.29248	0.35000	138.23063			144,779,460,000.00	413,655,600	114,971,000,000
Total R211 SPOT									144,779,460,000.00	413,655,600	114,971,000,000
Total For R211									144,779,460,000.00	413,655,600	114,971,000,000
R212 On 31/01/2022 Spot Bond			1.56000	144.72388	1.57000	144.57787			23,959,630,032,000.00	15,358,737,200	208,715,629,600
Total R212 SPOT									13,959,630,032,000.00	15,358,737,200	208,715,629,600
Total For R212									13,959,630,032,000.00	15,358,737,200	208,715,629,600
R213 On 28/02/2031 Spot Bond			9.38000	82.39864	9.45500	81.86779			093,081,241,532,000.00	116,533,181,400	506,286,328,100
Total R213 SPOT									13,081,241,532,000.00	116,533,181,400	506,286,328,100

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 R213									13,081,241,532,000.00	116,533,181,400	506,286,328,100
R214 On 28/02/2041 Spot Bond			9.71000	71.24314	9.71000	71.22488			494,088,353,234,000.00	50,884,485,400	548,276,799,800
Total R214 SPOT									14,088,353,234,000.00	50,884,485,400	548,276,799,800
Total For R214									14,088,353,234,000.00	50,884,485,400	548,276,799,800
R230C On 15/09/2016 Spot Bond			7.31500	97.40374	7.31500	97.38473			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			7.30500	99.06812	7.30500	99.04848			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			7.36500	95.55665	7.36500	95.53776			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.87000	91.65822	7.87000	91.63889			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.92000	88.11897	7.92000	88.10027			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			8.27000	84.15768	8.27000	84.13905			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			8.25000	80.85675	8.25000	80.83889			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			8.23000	77.70022	8.23000	77.68310			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			8.22000	74.65524	8.22000	74.63881			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.42500	71.12776	8.42500	71.11172			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			8.40500	68.31327	8.40500	68.29791			0.00	0	0
Total R338C 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 R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.51500	65.20433	8.51500	65.18947				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			8.48500	62.64300	8.48500	62.62878				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			8.45500	60.19962	8.45500	60.18600				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			8.42500	57.86821	8.42500	57.85516				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			8.38500	55.68121	8.38500	55.66871				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			8.34500	53.59745	8.34500	53.58548				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.98500	48.94817	8.98500	48.93641				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			8.94500	46.99871	8.94500	46.98747				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			8.90500	45.14420	8.90500	45.13345				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			8.86500	43.37951	8.86500	43.36923				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.82500	41.69979	8.82500	41.68995				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			8.78500	40.10051	8.78500	40.09109				0.00	0	0
Total R350C 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 R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.74500	38.57737	8.74500	38.56835				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			8.70500	37.12634	8.70500	37.11770				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	100.84893				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.12974				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	101.74109				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	101.43174				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	55.33178	100.00000	55.19773				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	33.66389	100.00000	33.58145				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	62.73130	100.00000	62.57934				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	63.22300	100.00000	63.06983				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	30.34939	100.00000	30.27507				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	40.56104	100.00000	40.45645				0.00	0	0
Total RDF01U 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 RDF01U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.29403	100.00000	8.59056			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	28.00781	100.00000	27.93559			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	20.30225	100.00000	20.24990			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.81076	100.00000	10.78288			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	101.26070			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	101.85008			0.00	0	500,000,000
Total RDFB04 SPOT									0.00	0	500,000,000
Total For RDFB04									0.00	0	500,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.59525			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.08446			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	101.51464			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	100.01730			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.65305			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	101.31912			0.00	0	0
Total RDFC27 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 RDFC27									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.36956			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	100.97376			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	101.73932			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	100.33505			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	101.62134			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	101.52209			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	100.92653			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	31.50796	100.00000	31.43163			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	18.19958	100.00000	18.15549			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	12.78590	100.00000	12.75492			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	10.66170	100.00000	10.63587			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.27256			0.00	0	0
Total RES15 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 RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.97659				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	101.39450				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	100.47242				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	101.63277				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	101.37909				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	100.57819				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	90.58994				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
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.20334				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	86.24191				0.00	0	0
Total RP014 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 RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.67157	12.35000	104.63713			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	16.11399	100.00000	16.07408			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.05499			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	15.79013	100.00000	15.75188			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	85.24590	100.00000	85.04673			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.76074	100.00000	14.70685			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	67.33957	100.00000	67.17281			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	107.82674			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.39592			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.09500	99.89411	10.09500	99.86724		955,895,550,000.00	94,690,000	47,345,000	
Total RW21 SPOT								955,895,550,000.00	94,690,000	47,345,000	
Total For RW21								955,895,550,000.00	94,690,000	47,345,000	
RW23 On 10/12/2023 Spot Bond			10.58500	98.28243	10.58500	98.25475		1,584,235,780,000.00	149,668,000	74,834,000	
Total RW23 SPOT								1,584,235,780,000.00	149,668,000	74,834,000	
Total For RW23								1,584,235,780,000.00	149,668,000	74,834,000	
RW28 On 10/12/2028 Spot Bond			11.00500	98.97798	11.00500	98.94901		0.00	0	4,014,700,000	
Total RW28 SPOT								0.00	0	4,014,700,000	

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 RW28										0.00	0	4,014,700,000
SBK12 On 24/11/2016 Spot Bond			8.68500	105.96181	8.68500	105.93705				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	108.26300	10.00000	108.23500				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	102.13471				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.99500	103.62556	9.99500	103.59794				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	100.57422				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	100.72865				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.07266				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.13087				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	100.23240				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.96949				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	99.75225				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.01892				0.00	0	0
Total SBK22 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 SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.45500	101.29826	12.45500	101.26463				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	99.81968				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	100.27527				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			12.33500	99.84509	12.33500	99.98351				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			10.01500	97.78771	10.01500	97.76161				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000
Total For SBK9										0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.29500	99.81659	9.29500	99.79195				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	101.48861				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	100.74098				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.79500	101.18052	8.79500	101.15685				0.00	0	500,000,000
Total SBS13 SPOT										0.00	0	500,000,000
Total For SBS13										0.00	0	500,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.45832				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	101.84054				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			10.33500	103.09613	10.33500	103.06774				0.00	0	0
Total SBS19 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 SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.94500	94.36333	10.94500	99.34456				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	101.98546				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.05401				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	102.22263				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			9.42500	102.51943	9.42500	102.49349				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	51.59912	100.00000	51.48429				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			10.34500	100.92492	10.34500	100.89695				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.06633				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.56500	101.12311	9.56500	101.09730				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			10.95500	87.09568	10.95500	87.07017				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	100.20429				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			11.14500	95.31159	11.14500	95.28335				0.00	0	0
Total SBS31 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 SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.79380				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.00987				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			10.84500	97.23256	10.84500	97.20466				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	100.20430				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.03294				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			9.80500	96.49304	9.80500	96.46766				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			11.01500	91.76685	11.01500	91.73982				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			11.70500	89.08277	11.70500	89.05493				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.36500	96.74346	10.36500	96.71660				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.59801				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			10.49500	97.42496	10.49500	97.39759				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			11.12500	96.99698	11.12500	96.96812				0.00	0	0
Total SBS42 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 SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.29500	96.77851	11.29500	96.74931			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	101.81291			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	101.86677			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			10.46500	103.18979	10.46500	103.16087			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	101.90776			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			7.83500	104.29951	7.83500	104.27743		783,500,000,000.00	100,000,000	50,000,000	
Total SBS9 SPOT								783,500,000,000.00	100,000,000	50,000,000	
Total For SBS9								783,500,000,000.00	100,000,000	50,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.89000	119.92534	2.89000	275.26500		0.00	0	0	
Total SBSI11 SPOT								0.00	0	0	
Total For SBSI11								0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			1.32000	136.01147	1.32000	137.25184		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SBSI14 On 07/12/2033 Spot Bond			3.25500	199.95722	3.25500	202.14481		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond			100.00000	44.12286	100.00000	44.01597		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79817				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	57.94178	100.00000	57.80141				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				175.33824	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	121.80857	2.00000	136.57262				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	100.56083	6.50000	100.54325				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	101.79480				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.94951				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.39500	102.35088	9.39500	102.32521				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.04036	8.75000	103.01625				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	102.38464				0.00	100,000,000	25,000,000
Total SHS06 SPOT										0.00	100,000,000	25,000,000

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 SHS06										0.00	100,000,000	25,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	108.67948				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	61.81660	100.00000	61.66352				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500				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	101.19030				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.11819				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	89.08702	100.00000	88.87741				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	64.95661	100.00000	64.79926				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.49500	102.34436	9.49500	102.31857				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	102.21653				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	100.87668				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	100.90572				0.00	0	0
Total SHS24 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 SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.49500	101.21942	10.49500	101.19114				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	100.90572				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	101.19790				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	18.70610	100.00000	18.66078				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			8.73500	102.32230	8.73500	102.29840				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			10.06500	99.16506	10.06500	99.13831				0.00	0	30,000,000
Total SLI3 SPOT										0.00	0	30,000,000
Total For SLI3										0.00	0	30,000,000
SNT01 On 15/09/2017 Spot Bond			9.29500	99.81659	9.29500	99.79195				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	100.57927				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.55500	45.87326	11.55500	101.69751				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.65079				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	101.90368				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	101.62138				0.00	0	0
Total SPDA5 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 SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.66067			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	99.90202			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.59500	103.49892	8.59500	103.47486			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	100.42629			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			10.27000	93.38119	10.27000	93.35565			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	101.56639			0.00	1,344,800,000	336,200,000
Total SSN001 SPOT									0.00	1,344,800,000	336,200,000
Total For SSN001									0.00	1,344,800,000	336,200,000
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.92685			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	100.22510			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.16500	87.69537	10.16500	87.67162			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			10.16500	87.69537	10.16500	87.67162			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			9.88500	94.19600	9.88500	94.17104			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	101.17880			0.00	0	0
Total SSN008 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 SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.77500	100.46549	8.77500	100.44205				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	117.14127	2.51000	117.52849				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	99.28074	9.61500	99.25526				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	102.26007	8.50000	101.60142				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			11.06500	100.39383	11.06500	100.36429				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	101.38840				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			11.32500	70.51974	11.32500	70.49874				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	100.32240				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.37552				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.91228				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	93.88340				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.61521				0.00	0	0
Total SSN029 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 SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	101.67293				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	101.14506				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.54089				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	101.89261				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY128 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY128 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY128 On 18/08/2016 Spot Bond				100.00000	0.00000	101.63663				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.41682				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY129 On 10/06/2016 Spot Bond				100.00000	0.00000	99.25227				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	99.10901				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY129 On 29/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1295 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 SY1295										0.00	0	0
SY129E On 16/05/2016 Spot Bond				100.00000	0.00000	99.75486				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	98.41849				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY129E On 26/05/2016 Spot Bond				100.00000	0.00000	99.54891				0.00	0	11,800,000,000
Total SY1298 SPOT										0.00	0	11,800,000,000
Total For SY1298										0.00	0	11,800,000,000
SY129E On 28/07/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111			160,000,000,000,000.00	1,600,000,000	1,600,000,000	1,600,000,000
Total SY1299 SPOT									160,000,000,000,000.00	1,600,000,000	1,600,000,000	1,600,000,000
Total For SY1299									160,000,000,000,000.00	1,600,000,000	1,600,000,000	1,600,000,000
SY130C On 03/06/2016 Spot Bond			100.00000	92.63959	100.00000	100.00000				0.00	0	0
Total SY1300 SPOT										0.00	0	0
Total For SY1300										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.69500	96.61845	9.69500	96.59346				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.65084				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.71960				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			10.11500	91.58457	10.11500	98.80345				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.27773				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	101.33298				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			10.01500	105.40497	10.01500	103.15089				0.00	0	0
Total T13A12 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 T13A12										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.00000				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	101.24913				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	100.96252				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	100.48514				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.65344				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.66771				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	101.67613				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.13317				0.00	11,641,000,000	11,760,000,000
Total TFS138 SPOT										0.00	11,641,000,000	11,760,000,000
Total For TFS138										0.00	11,641,000,000	11,760,000,000
TFS84 On 28/07/2016 Spot Bond			8.03500	102.45544	8.03500	102.43330				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	100.37548				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.61044				0.00	0	0
Total TH10A2 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 TH10A2										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.83000	102.30503	7.83000	102.28344				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	100.37074				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	100.38151				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	91.63837	7.39000	102.15607				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	100.37074				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	100.38151				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	91.88341	7.16000	102.08946				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	100.40260				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	100.40088				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	100.44215				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	100.43657				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	100.60474				0.00	0	0
Total TH10D1 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 TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	100.58555				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	100.37030				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38409				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.56769	8.73000	102.54362				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17094				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38150				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.73500	86.00767	9.73500	99.40402				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.04952				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38150				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	100.40346				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	100.39872				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	100.39700				0.00	0	0
Total TH11B3 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 TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.44128				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.43956				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.42452				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.57484				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.57655				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.56801				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	101.63120				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	101.68031				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			10.06500	98.81766	10.06500	99.35111				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	101.65084				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	101.71960				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			9.97500	97.76203	9.97500	97.73589				0.00	0	0
Total TH12A6 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 TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.64102				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	101.71960				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			10.08500	85.66560	10.08500	96.76311				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	101.80799				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	101.80799				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	101.80799				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.80799				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	101.96508				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	101.96508				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	101.96508				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	101.96311				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	102.60261				0.00	0	0
Total TH12D1 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 TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.60261				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	102.75896				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	102.59085				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	101.60566				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	101.64888				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	101.71952				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.21500	98.97641	10.21500	98.78864				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.60762				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.65085				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.72934				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.10500	99.68890	10.10500	100.27889				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.22546				0.00	0	0
Total TH13A9 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 TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.80789				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.80985				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.41207				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.94531				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.96101				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.48664				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.59251				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	102.59251				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	102.00759				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	100.38194				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.01774	101.06155	6.00287				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	84.80805	100.00000	84.61530				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	100.45050				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.37979				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	100.38194				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	100.37979				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	100.40347				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	100.40347				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	100.40347				0.00	0	0
Total THE9B3 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 THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.43786			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	100.44645			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	100.43572			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	100.60690			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	100.61756			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	100.61329			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.28500	88.20611	10.28500	88.14557			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	13.63563	100.00000	13.60983			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	108.26300	10.00000	108.23500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.84500	100.34252	8.84500	100.31867			0.00	0	38,225,381,400
Total TN17 SPOT									0.00	0	38,225,381,400
Total For TN17									0.00	0	38,225,381,400
TN20 On 17/09/2020 Spot Bond			10.13500	102.63555	10.13500	102.60797		1,309,198,760,000.00		129,176,000	43,677,820,004
Total TN20 SPOT								1,309,198,760,000.00		129,176,000	43,677,820,004
Total For TN20								1,309,198,760,000.00		129,176,000	43,677,820,004
TN20U On 14/04/2020 Spot Bond			100.00000	3.70436	100.00000	3.69529			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.70500	100.45271	10.70500	100.42393		1,197,735,348,000.00		111,885,600	22,921,442,800

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 TN23 SPOT									1,197,735,348,000.00	111,885,600	22,921,442,800
Total For TN23									1,197,735,348,000.00	111,885,600	22,921,442,800
TN25 On 19/08/2025 Spot Bond			11.06500	93.00861	11.06500	92.98109			1,733,290,203,000.00	156,646,200	22,178,323,100
Total TN25 SPOT									1,733,290,203,000.00	156,646,200	22,178,323,100
Total For TN25									1,733,290,203,000.00	156,646,200	22,178,323,100
TN27 On 14/11/2027 Spot Bond			11.09500	85.70204	11.09500	85.67661			1,014,744,262,000.00	91,459,600	11,245,729,800
Total TN27 SPOT									1,014,744,262,000.00	91,459,600	11,245,729,800
Total For TN27									1,014,744,262,000.00	91,459,600	11,245,729,800
TN30 On 09/10/2030 Spot Bond			11.56500	93.33755	11.56500	93.30888			0.00	0	6,628,300,000
Total TN30 SPOT									0.00	0	6,628,300,000
Total For TN30									0.00	0	6,628,300,000
TN40 On 09/10/2040 Spot Bond			11.81000	92.31366	11.81000	92.28473			0.00	0	5,321,200,000
Total TN40 SPOT									0.00	0	5,321,200,000
Total For TN40									0.00	0	5,321,200,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.23364			0.00	6,200,000,000	3,100,000,000
Total TNF16 SPOT									0.00	6,200,000,000	3,100,000,000
Total For TNF16									0.00	6,200,000,000	3,100,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.46665			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.15829			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	101.85404			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	102.48186			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.85618				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	101.89935				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	101.96410				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	108.26300	10.00000	108.23500				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	100.71257				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	100.68048				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.40864				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.48781				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			10.09500	101.96806	10.09500	101.94048				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	100.13394	10.00000	100.10714				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	100.13060	9.75000	100.10447				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	10.12994	100.00000	10.10382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.16714				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	101.22377				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			10.36500	101.26045	10.36500	101.39865				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	101.31360				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	101.49307				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	101.90622				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.14088				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	101.20316				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	8.69713	100.00000	8.67606				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	9.26398	100.00000	9.24154				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	101.23774				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	9.60409	100.00000	9.58083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24466				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	9.88752	100.00000	9.86357				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	101.43815				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	13.34532	100.00000	13.31298				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	101.86552				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	17.14323	100.00000	17.10169				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.51607	100.00000	14.48091				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	2.27927	100.00000	2.27375				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	99.84747				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	99.57654				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	99.29922				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP19€ On 18/08/2016 Spot Bond				100.00000	0.00000	97.95192				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19€ On 15/09/2016 Spot Bond				100.00000	0.00000	97.36208				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	96.87716				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19€ On 27/10/2016 Spot Bond				100.00000	0.00000	96.58644				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19€ On 24/11/2016 Spot Bond				100.00000	0.00000	95.86562				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20€ On 08/12/2016 Spot Bond				100.00000	0.00000	95.53656				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	98.08237				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	93.95868				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	98.40383				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	97.43429				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP20€ On 02/03/2017 Spot Bond				100.00000	0.00000	93.14015				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP20€ On 16/03/2017 Spot Bond				100.00000	0.00000	93.02095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0
TSP207 On 28/04/2017 Spot Bond			100.00000	50.66910	100.00000	50.57297		680,000,000,000,000.00	6,800,000,000	25,000,000,000	
Total TSP207 SPOT								10,000,000,000,000.00	6,800,000,000	25,000,000,000	
Total For TSP207								10,000,000,000,000.00	6,800,000,000	25,000,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	18.96012	100.00000	18.91317		0.00	0	0	
Total TTO01U SPOT								0.00	0	0	
Total For TTO01U								0.00	0	0	
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TWC132 SPOT								0.00	0	0	
Total For TWC132								0.00	0	0	
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.42972		0.00	0	0	
Total TWC135 SPOT								0.00	0	0	
Total For TWC135								0.00	0	0	
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	101.06224		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	101.87352		0.00	0	0	
Total TWC147 SPOT								0.00	0	0	
Total For TWC147								0.00	0	0	
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.11811		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	101.66988		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	101.46624		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	101.13270		0.00	0	0	
Total TWC159 SPOT								0.00	0	0	
Total For TWC159								0.00	0	0	
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	101.05256		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	100.94386		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.01700				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	100.88407				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	100.90526				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	100.91101				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	100.73068				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	100.48836				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 10/05/2016 Spot Bond				100.00000	0.00000	100.43151				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	100.44934				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	100.44830				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	100.29822				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	101.51593				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	100.36896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCJ26 SPOT										0.00	0	0
Total For TWCJ26										0.00	0	0
TWCM2 On 27/05/2016 Spot Bond				101.21924	0.00000	101.40508				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	100.34266				0.00	0	0
Total TWCM26 SPOT										0.00	0	0
Total For TWCM26										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.99500	104.47950	9.99500	104.45181				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			10.99500	103.58573	10.99500	103.55560				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	8.41614	100.00000	8.39930				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	7.68609	100.00000	7.66726				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.96949	100.00000	7.94996				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	8.28233	100.00000	8.26204				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	8.22463	100.00000	8.20816				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	7.60008	100.00000	7.58147				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	7.76998	100.00000	7.75094				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	8.06571	100.00000	8.04595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.02192				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	101.28082				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	100.77828				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	30.42539	100.00000	30.35087				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	99.88582				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	99.88576				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.86285				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	99.88749				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	101.33893				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	100.89131				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	7.90919	100.00000	7.89335				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	7.36629	100.00000	7.34824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.04533	100.00000	9.02318				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	4.67759	100.00000	4.66613				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	7.71767	100.00000	7.70222				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	7.28028	100.00000	7.26246				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	9.24504	100.00000	9.22240				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	4.46097	100.00000	4.45005				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00056	100.00000	0.00055				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			7.87500	105.67998	7.87500	105.65731				0.00	0	8,718,500
Total WS04 SPOT										0.00	0	8,718,500
Total For WS04										0.00	0	8,718,500
WS05 On 01/08/2018 Spot Bond			0.89000	248.98639	0.89000	248.87131				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.36500	104.55448	8.36500	104.53095				0.00	0	2,006,361,800
Total WSP2 SPOT										0.00	0	2,006,361,800
Total For WSP2										0.00	0	2,006,361,800
WSP3 On 28/05/2019 Spot Bond			8.82000	104.39467	8.82000	104.36992				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			9.09000	103.62006	9.09000	103.59476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.31000	102.69066	9.31000	102.66499				0.00	0	5,017,953,400
Total WSP5 SPOT										0.00	0	5,017,953,400
Total For WSP5										0.00	0	5,017,953,400
Z083 On 30/09/2019 Spot Bond			8.21000	76.05315	8.21000	76.03653				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	72.56461	100.00000	72.42063				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										93,454,585,638,898,000.00	223,309,144,300	729,898,607,904
Total for SPOT :										93,454,585,638,898,000.00	223,309,144,300	729,898,607,904
Total Futures										93,454,588,169,411,600.00	223,309,165,538	729,899,501,267
Total Options										0.00	0	71,400
Grand Total:										93,454,588,169,411,600.00	223,309,165,538	729,899,572,667