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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2016

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			131.02207	131.02207	130.97969	130.97969			0.00	0	0
EL28 On 03/11/2016 Bond Future			131.86254	131.86254	131.81371	131.81371			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			4,109.69000	4.10969	4,152,070		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			4,099.69000	4.09969	4,142,070		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			4,119.69000	4.11969	4,162,070		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			356.29000	0.35629	307,460		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			336.29000	0.33629	287,460		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			346.29000	0.34629	297,460		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	04/08/2016	Bond Future			10.81523	77.40973	10.84903	77.20144			0.00	0	8,932
ES33	On	03/11/2016	Bond Future			10.90506	75.09063	10.93998	74.87849			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.99160	76.59951	11.02738	76.38515			0.00	0	0
Total ES33 Future												0.00	0	8,932
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			3,894.08000	3.89408	3,685,790		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			3,827.66000	3.82766	3,619,370		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			3,761.33000	3.76133	3,553,040		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			2,191.94000	2.19194	2,404,080		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			2,076.03000	2.07603	2,288,170		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			2,134.02000	2.13402	2,346,160		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			2,623.93000	2.62393	2,409,570		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			2,560.92000	2.56092	2,346,560		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			2,687.02000	2.68702	2,472,660		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,932
ES42	On	04/08/2016	Bond Future			10.95464	81.49441	10.99353	81.22373			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			11.04287	78.78326	11.08308	78.50748			0.00	0	0
Total ES42 Future												0.00	0	7,270
Total For ES42												0.00	0	7,270
I2025	On	04/08/2016	Bond Future			126.66571	126.66571	126.62502	126.62502			0.00	0	3,004
I2025	On	03/11/2016	Bond Future			129.08730	129.08730	129.04581	129.04581			0.00	0	0
Total I2025 Future												0.00	0	3,004
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			2,775.02000	2.77502	2,815,710		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			2,765.02000	2.76502	2,805,710		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			2,755.02000	2.75502	2,795,710		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			184.19000	0.18419	142,700		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/11/2016	Bond Future	129.21	Put			164.19000	0.16419	122,700		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			174.19000	0.17419	132,700		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,004
I2033	On	04/08/2016	Bond Future			106.76039	106.76039	106.72917	106.72917			0.00	0	3,924
I2033	On	03/11/2016	Bond Future			107.78216	107.78216	107.74704	107.74704			0.00	0	0
Total I2033 Future												0.00	0	3,924
I2033	On	04/08/2016	Bond Future	104.99	Call			1,739.17000	1.73917	1,770,390		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	04/08/2016	Bond Future	105.00	Call			1,729.17000	1.72917	1,760,390		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			1,719.17000	1.71917	1,750,390		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	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			1,412.96000	1.41296	1,377,840		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			1,422.96000	1.42296	1,387,840		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			1,432.96000	1.43296	1,397,840		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	3,924
I2038	On	04/08/2016	Bond Future			132.24743	132.24743	132.20343	132.20343			0.00	0	22,289
I2038	On	03/11/2016	Bond Future			134.77576	134.77576	134.73095	134.73095			0.00	0	0
Total I2038 Future												0.00	0	22,289
I2038	On	04/08/2016	Bond Future	129.30	Call			2,903.43000	2.90343	2,947,430		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			2,893.43000	2.89343	2,937,430		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			2,883.43000	2.88343	2,927,430		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	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			1,589.05000	1.58905	1,544,240		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			1,599.05000	1.59905	1,554,240		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			1,579.05000	1.57905	1,534,240		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,289

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			131.30799	131.30799	131.26833	131.26833			787,847.94	6	16,296
I2046	On	03/11/2016	Bond Future			132.31275	132.31275	132.26723	132.26723			0.00	0	0
Total I2046 Future												787,847.94	6	16,296
I2046	On	04/08/2016	Bond Future	129.00	Call			2,268.33000	2.26833	2,307,990		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			2,258.33000	2.25833	2,297,990		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			2,248.33000	2.24833	2,287,990		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			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			4,802.77000	4.80277	4,757,250		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			4,812.77000	4.81277	4,767,250		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			4,822.77000	4.82277	4,777,250		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												787,847.94	6	16,296
I2050	On	04/08/2016	Bond Future			140.26441	140.26441	140.22154	140.22154			0.00	0	20,765
I2050	On	03/11/2016	Bond Future			142.94613	142.94613	142.90236	142.90236			0.00	0	0
Total I2050 Future												0.00	0	20,765
I2050	On	04/08/2016	Bond Future	139.12	Call			1,101.54000	1.10154	1,144,410		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,091.54000	1.09154	1,134,410		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,081.54000	1.08154	1,124,410		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	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			6,617.64000	6.61764	6,573,870		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			6,627.64000	6.62764	6,583,870		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			6,637.64000	6.63764	6,593,870		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	20,765
R186	On	04/08/2016	Bond Future			9.38177	108.72087	9.42008	108.45840		10.81	8,371,506.99	77	99,872
R186	On	03/11/2016	Bond Future			9.44248	110.79063	9.48232	110.52324		10.50	0.00	0	10
Total R186 Future												8,371,506.99	77	99,882
R186	On	04/08/2016	Bond Future	9.60	Put			1,422.72000	1.42272	1,307,460	10.87	0.00	0	5,635
R186	On	04/08/2016	Bond Future	10.00	Call			4,495.60000	4.49560	4,693,330	11.11	0.00	0	0

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	04/08/2016	Bond Future	10.00	Put			627.50000	0.62750	562,760	11.11	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.30	Call			1,584.08000	1.58408	1,687,880	10.75	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			2,409.73000	2.40973	2,251,060	10.75	0.00	0	0
R186	On	04/08/2016	Bond Future	9.35	Put			2,218.98000	2.21898	2,067,520	10.76	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			1,901.10000	1.90110	2,019,370	10.78	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			2,038.56000	2.03856	1,894,360	10.78	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.85	Call			584.39000	0.58439	631,680	10.60	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			4,582.50000	4.58250	4,367,320	10.60	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			2,643.75000	2.64375	2,790,960	10.87	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			6,699.72000	6.69972	6,457,580	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			663.10000	0.66310	715,620	10.62	0.00	0	500
R186	On	04/08/2016	Bond Future	8.90	Put			4,302.51000	4.30251	4,092,560	10.62	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			1,438.85000	1.43885	1,535,550	10.73	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			2,610.85000	2.61085	2,445,080	10.73	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.35	Call			1,738.17000	1.73817	1,849,180	10.76	0.00	0	500
R186	On	04/08/2016	Bond Future	8.49	Call			206.68000	0.20668	225,890	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			6,834.60000	6.83460	6,591,340	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			213.19000	0.21319	232,940	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			6,766.93000	6.76693	6,524,210	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			220.10000	0.22010	240,430	10.49	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			2,162.97000	2.16297	2,265,900	10.40	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			4,077.61000	4.07761	3,913,150	10.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,588.47000	1.58847	1,670,650	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			5,097.61000	5.09761	4,912,400	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			3,854.06000	3.85406	4,004,690	10.62	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			2,343.33000	2.34333	2,226,570	10.62	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.95	Call			1,543.94000	1.54394	1,624,390	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			5,193.23000	5.19323	5,006,290	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			2,755.74000	2.75574	2,877,480	10.47	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			3,309.24000	3.30924	3,163,590	10.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			3,662.94000	3.66294	3,809,010	10.59	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			2,481.46000	2.48146	2,360,140	10.59	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.96	Call			1,566.10000	1.56610	1,647,410	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			5,145.28000	5.14528	4,959,200	10.33	0.00	0	0
Total R186 Option												0.00	0	33,235
Total For R186												8,371,506.99	77	133,117
R197	On	04/08/2016	Bond Future			297.84744	297.84744	297.76379	297.76379			0.00	0	1,878
R197	On	03/11/2016	Bond Future			303.54163	303.54163	303.45636	303.45636			0.00	0	0
Total R197 Future												0.00	0	1,878
R197	On	04/08/2016	Bond Future	293.96	Call			3,803.79000	3.80379	3,887,440		0.00	0	0

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	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			3,793.79000	3.79379	3,877,440		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			3,783.79000	3.78379	3,867,440		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			123.64000	0.12364	38,370		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			103.64000	0.10364	18,370		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			113.64000	0.11364	28,370		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,878
R202	On	04/08/2016	Bond Future			246.86855	246.86855	246.79698	246.79698		8.51	0.00	0	37,856
R202	On	03/11/2016	Bond Future			251.58799	251.58799	251.51488	251.51488			0.00	0	0
Total R202 Future												0.00	0	37,856
R202	On	04/08/2016	Bond Future	243.26	Put			2,174.32000	2.17432	2,123,560	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			5,724.15000	5.72415	5,745,050	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			2,167.17000	2.16717	2,116,500	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			5,717.72000	5.71772	5,738,580	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			2,170.74000	2.17074	2,120,030	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			5,711.30000	5.71130	5,732,110	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			2,335.12000	2.33512	2,262,010		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			2,345.12000	2.34512	2,272,010		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			2,355.12000	2.35512	2,282,010		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	37,856
R2023	On	04/08/2016	Bond Future			9.15409	96.61702	9.17714	96.51011		8.06	0.00	0	11,289
R2023	On	03/11/2016	Bond Future			9.22360	94.52495	9.24781	94.41608		8.09	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.28503	96.42405	9.30997	96.31550		7.79	0.00	0	0
Total R2023 Future												0.00	0	11,289
R2023	On	04/08/2016	Bond Future	8.24	Call			124.85000	0.12485	130,380	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			4,597.51000	4.59751	4,496,130	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			128.92000	0.12892	134,620	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			4,552.46000	4.55246	4,451,250	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			133.29000	0.13329	139,180	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			4,507.74000	4.50774	4,406,720	7.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/11/2016	Bond Future	9.73	Put			1,123.36000	1.12336	1,082,400	8.27	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,288.55000	3.28855	3,356,810	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,109.22000	1.10922	1,068,610	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,318.16000	3.31816	3,386,770	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,095.22000	1.09522	1,054,960	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,259.05000	3.25905	3,326,960	8.27	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,573.50000	1.57350	1,610,690	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			3,600.91000	3.60091	3,529,550	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,590.50000	1.59050	1,627,990	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			3,573.26000	3.57326	3,502,200	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,556.61000	1.55661	1,593,510	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			3,628.70000	3.62870	3,557,050	7.69	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	11,289
R203	On	04/08/2016	Bond Future			8.02803	103.53400	8.06008	103.50086		1.32	0.00	0	58,097
R203	On	03/11/2016	Bond Future			8.10190	101.33301	8.14360	101.29927		1.12	0.00	0	0
R203	On	02/02/2017	Bond Future			8.11479	103.36902	8.16989	103.33731		0.82	0.00	0	0
Total R203 Future												0.00	0	58,097
R203	On	04/08/2016	Bond Future	7.24	Call			15.17000	0.01517	16,810	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			868.44000	0.86844	836,940	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			15.84000	0.01584	17,540	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			858.64000	0.85864	827,200	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			16.58000	0.01658	18,360	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			848.91000	0.84891	817,550	1.27	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			665.85000	0.66585	691,240	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			105.06000	0.10506	96,710	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			672.20000	0.67220	697,700	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			103.39000	0.10339	95,150	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			678.57000	0.67857	704,170	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			101.74000	0.10174	93,600	1.17	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			156.74000	0.15674	167,470	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			427.82000	0.42782	406,840	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			158.74000	0.15874	169,570	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			424.04000	0.42404	403,160	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			161.07000	0.16107	172,010	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			420.58000	0.42058	399,810	0.80	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	58,097
R2030	On	04/08/2016	Bond Future			9.75369	87.21655	9.79189	86.96042			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.81305	88.87710	9.85252	88.61610			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									0.00	0	25,310
R2030 On 04/08/2016 Bond Future	10.17	Call			2,478.62000	2.47862	2,734,750		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	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Put			3,546.78000	3.54678	3,285,780		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Put			3,477.01000	3.47701	3,216,010		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			3,407.31000	3.40731	3,146,310		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	25,310
R2032 On 04/08/2016 Bond Future			9.86213	90.23596	9.90018	89.96480		14.29	0.00	0	11,433
R2032 On 03/11/2016 Bond Future			9.92433	87.79489	9.96362	87.51858		14.61	0.00	0	0
R2032 On 02/02/2017 Bond Future			9.97983	89.55913	10.02007	89.27965		14.31	0.00	0	0
Total R2032 Future									0.00	0	11,433
R2032 On 04/08/2016 Bond Future	8.99	Call			276.39000	0.27639	299,670	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	8.99	Put			7,117.95000	7.11795	6,870,070	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Call			284.45000	0.28445	308,340	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Put			7,046.64000	7.04664	6,799,370	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Call			293.00000	0.29300	317,520	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Put			6,975.93000	6.97593	6,729,290	13.89	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Call			4,541.62000	4.54162	4,704,680	14.82	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Put			2,363.03000	2.36303	2,249,780	14.82	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Call			4,582.67000	4.58267	4,746,600	14.83	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Put			2,336.55000	2.33655	2,224,170	14.83	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Call			4,624.11000	4.62411	4,788,900	14.84	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Put			2,310.53000	2.31053	2,199,010	14.84	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Call			2,643.41000	2.64341	2,744,970	14.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			6,286.13000	6.28613	6,108,210	14.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			2,669.91000	2.66991	2,772,190	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			6,239.08000	6.23908	6,061,880	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			2,696.56000	2.69656	2,799,580	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			6,192.27000	6.19227	6,015,810	14.12	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	11,433
R2035 On 04/08/2016 Bond Future			9.86816	95.54327	9.90600	95.24557			0.00	0	5,505
R2035 On 03/11/2016 Bond Future			9.92789	92.86009	9.96691	92.55678			0.00	0	0
Total R2035 Future									0.00	0	5,505
R2035 On 04/08/2016 Bond Future	10.36	Call			3,457.48000	3.45748	3,755,180		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			3,531.33000	3.53133	3,829,030		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			3,383.54000	3.38354	3,681,240		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			3,077.93000	3.07793	2,774,620		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			2,996.37000	2.99637	2,693,060		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			3,159.60000	3.15960	2,856,290		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	5,505
R2037	On	04/08/2016	Bond Future			9.94098	87.71929	9.97897	87.42341		16.37	0.00	0	41,353
R2037	On	03/11/2016	Bond Future			9.99719	89.38950	10.03633	89.08793		16.02	0.00	0	0
R2037	On	02/02/2017	Bond Future			10.04777	86.92879	10.08781	86.62351		16.48	0.00	0	0
Total R2037 Future												0.00	0	41,353
R2037	On	04/08/2016	Bond Future	9.24	Call			518.87000	0.51887	558,830	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			6,573.03000	6.57303	6,317,110	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			532.59000	0.53259	573,460	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			6,500.45000	6.50045	6,245,440	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			546.67000	0.54667	588,480	16.04	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			6,428.36000	6.42836	6,174,290	16.04	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,645.90000	2.64590	2,522,450	16.31	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,122.05000	5.12205	5,301,090	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,617.30000	2.61730	2,494,770	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,032.86000	5.03286	5,210,060	16.30	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,674.98000	2.67498	2,550,610	16.30	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,077.27000	5.07727	5,255,390	16.31	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,209.55000	3.20955	3,328,230	16.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			6,561.68000	6.56168	6,375,080	16.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,240.03000	3.24003	3,359,510	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			6,511.48000	6.51148	6,325,680	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,270.66000	3.27066	3,390,950	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			6,461.55000	6.46155	6,276,560	16.23	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	41,353
R204	On	04/08/2016	Bond Future			8.45348	100.12311	8.48375	100.05982		3.17	0.00	0	35,129
R204	On	03/11/2016	Bond Future			8.53454	102.02917	8.56864	101.96476		2.82	0.00	0	0
R204	On	02/02/2017	Bond Future			8.59193	100.03674	8.62940	99.97369		2.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												0.00	0	35,129
R204	On	04/08/2016	Bond Future	7.74	Call			72.88000	0.07288	78,460	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,642.80000	1.64280	1,585,090	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			75.49000	0.07549	81,250	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,624.10000	1.62410	1,566,570	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			78.10000	0.07810	84,030	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,605.40000	1.60540	1,548,040	3.07	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,519.96000	1.51996	1,565,620	2.93	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			318.46000	0.31846	299,710	2.93	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,533.75000	1.53375	1,579,620	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			313.66000	0.31366	295,120	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,547.80000	1.54780	1,593,870	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			309.13000	0.30913	290,790	2.94	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			575.01000	0.57501	598,530	2.54	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			1,164.97000	1.16497	1,125,440	2.54	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			581.88000	0.58188	605,590	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			1,154.89000	1.15489	1,115,550	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			588.80000	0.58880	612,710	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			1,144.87000	1.14487	1,105,730	2.55	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	35,129
R2040	On	04/08/2016	Bond Future			10.00110	91.24199	10.03910	90.92695		16.99	0.00	0	812
R2040	On	03/11/2016	Bond Future			10.05759	92.97914	10.09672	92.65815		16.63	0.00	0	0
Total R2040 Future												0.00	0	812
R2040	On	04/08/2016	Bond Future	9.49	Call			913.59000	0.91359	977,770	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			5,648.37000	5.64837	5,397,510	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			934.65000	0.93465	1,000,060	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			5,579.59000	5.57959	5,329,960	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			955.93000	0.95593	1,022,580	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			5,511.16000	5.51116	5,262,770	16.76	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			5,862.67000	5.86267	5,657,730	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,542.77000	2.54277	2,656,770	16.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			5,973.68000	5.97368	5,766,690	16.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			2,574.00000	2.57400	2,689,030	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			5,917.99000	5.91799	5,712,030	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			2,605.47000	2.60547	2,721,520	16.38	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	812
R2044	On	04/08/2016	Bond Future			10.00965	88.50792	10.04757	88.19182		17.62	0.00	0	20,486
R2044	On	03/11/2016	Bond Future			10.06431	90.19304	10.10334	89.87095		17.26	0.00	0	0

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	02/02/2017	Bond Future			10.11364	87.62331	10.15354	87.29721		17.78	0.00	0	0
Total R2044 Future												0.00	0	20,486
R2044	On	04/08/2016	Bond Future	9.51	Call			942.55000	0.94255	1,008,340	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			5,614.20000	5.61420	5,363,890	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			900.33000	0.90033	963,650	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			5,753.99000	5.75399	5,501,210	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			921.27000	0.92127	985,820	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,683.85000	5.68385	5,432,300	17.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,845.39000	2.84539	2,713,890	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			5,368.58000	5.36858	5,557,220	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,907.66000	2.90766	2,774,210	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,415.62000	5.41562	5,605,250	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,876.49000	2.87649	2,744,030	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,462.61000	5.46261	5,653,200	17.41	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			3,630.86000	3.63086	3,761,440	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			6,941.81000	6.94181	6,746,290	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			3,664.55000	3.66455	3,795,980	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			6,888.70000	6.88870	6,694,030	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			3,698.13000	3.69813	3,830,410	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			6,835.62000	6.83562	6,641,800	17.55	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,486
R2048	On	04/08/2016	Bond Future			10.00086	91.93513	10.03855	91.61505		17.31	17,375,739.57	189	59,429
R2048	On	03/11/2016	Bond Future			10.05723	89.24666	10.09604	88.92051		17.78	0.00	0	0
R2048	On	02/02/2017	Bond Future			10.10917	91.03991	10.14887	90.70959		17.44	0.00	0	0
Total R2048 Future												17,375,739.57	189	59,429
R2048	On	04/08/2016	Bond Future	9.26	Call			526.86000	0.52686	566,580	16.96	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			7,589.12000	7.58912	7,308,760	16.96	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			499.01000	0.49901	536,890	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			7,755.91000	7.75591	7,473,710	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			512.80000	0.51280	551,590	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			7,672.29000	7.67229	7,391,000	16.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			5,311.23000	5.31123	5,499,080	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,069.72000	3.06972	2,931,420	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			5,358.14000	5.35814	5,546,980	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,036.77000	3.03677	2,899,460	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			5,405.42000	5.40542	5,595,260	17.90	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,004.34000	3.00434	2,868,030	17.90	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			3,712.38000	3.71238	3,844,760	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			7,047.53000	7.04753	6,849,590	17.21	0.00	0	0

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	02/02/2017	Bond Future	9.77	Call			3,746.94000	3.74694	3,880,190	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			6,993.47000	6.99347	6,796,400	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			3,781.38000	3.78138	3,915,490	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			6,939.45000	6.93945	6,743,240	17.21	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												17,375,739.57	189	59,429
R207	On	04/08/2016	Bond Future			8.75933	96.11374	8.78906	96.02965		4.66	0.00	0	76,765
R207	On	02/02/2017	Bond Future			8.90047	96.26786	8.93483	96.18305		4.22	0.00	0	0
Total R207 Future												0.00	0	76,765
R207	On	04/08/2016	Bond Future	7.99	Call			96.27000	0.09627	103,080	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,388.18000	2.38818	2,310,900	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			99.56000	0.09956	106,570	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,362.38000	2.36238	2,285,300	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			102.93000	0.10293	110,170	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,336.66000	2.33666	2,259,810	4.52	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			1,749.62000	1.74962	1,797,850	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			1,000.44000	1.00044	963,860	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,297.59000	1.29759	1,337,690	4.21	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,358.87000	1.35887	1,314,160	4.21	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			1,720.12000	1.72012	1,767,880	4.26	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			1,019.81000	1.01981	982,760	4.26	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			1,734.84000	1.73484	1,782,830	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			1,010.09000	1.01009	973,270	4.27	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												0.00	0	76,827
R208	On	04/08/2016	Bond Future			8.90573	94.37080	8.92931	94.28716		6.10	0.00	0	48,484
R208	On	03/11/2016	Bond Future			8.97883	92.76455	9.00396	92.67938		6.00	0.00	0	0
R208	On	02/02/2017	Bond Future			9.03927	94.62844	9.06541	94.54403		5.71	0.00	0	0
Total R208 Future												0.00	0	48,484
R208	On	04/08/2016	Bond Future	7.99	Call			81.21000	0.08121	85,200	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,485.76000	3.48576	3,406,110	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			84.01000	0.08401	88,130	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,451.52000	3.45152	3,372,000	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			87.00000	0.08700	91,270	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,417.48000	3.41748	3,338,110	5.87	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,630.85000	2.63085	2,687,260	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			704.52000	0.70452	675,760	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,654.37000	2.65437	2,711,050	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			695.04000	0.69504	666,550	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,607.63000	2.60763	2,663,760	6.15	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
R208	On	03/11/2016	Bond Future	9.57	Put			714.32000	0.71432	685,280	6.15	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			2,546.12000	2.54612	2,490,860	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,140.32000	1.14032	1,169,700	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			2,525.87000	2.52587	2,470,840	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,153.02000	1.15302	1,182,650	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			2,505.71000	2.50571	2,450,930	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,127.70000	1.12770	1,156,850	5.59	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	48,484
R209	On	04/08/2016	Bond Future			9.82014	71.41588	9.85265	71.20402		16.35	5,284,775.12	74	54,880
R209	On	03/11/2016	Bond Future			9.87272	69.62476	9.90617	69.40885		16.80	0.00	0	0
R209	On	02/02/2017	Bond Future			9.91912	71.02386	9.95325	70.80542		16.55	0.00	0	0
Total R209 Future												5,284,775.12	74	54,880
R209	On	04/08/2016	Bond Future	9.24	Call			551.00000	0.55100	585,650	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,717.36000	4.71736	4,540,150	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			565.11000	0.56511	600,520	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,660.42000	4.66042	4,483,970	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			579.39000	0.57939	615,570	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,603.75000	4.60375	4,428,070	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,235.28000	1.23528	1,302,980	16.16	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			2,908.36000	2.90836	2,764,200	16.16	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			1,495.03000	1.49503	1,573,510	16.21	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,498.53000	2.49853	2,365,150	16.21	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			3,629.53000	3.62953	3,772,150	16.59	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			874.26000	0.87426	805,020	16.59	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			5,062.47000	5.06247	5,231,260	16.85	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			456.45000	0.45645	413,380	16.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			808.43000	0.80843	856,420	16.07	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,850.39000	3.85039	3,686,520	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,231.46000	4.23146	4,360,010	17.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,071.11000	2.07111	1,983,750	17.01	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			4,269.26000	4.26926	4,398,480	17.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,047.66000	2.04766	1,960,970	17.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,193.96000	4.19396	4,321,840	17.00	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,094.96000	2.09496	2,006,930	17.00	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,656.02000	2.65602	2,740,200	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			5,373.91000	5.37391	5,239,650	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,681.89000	2.68189	2,766,650	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			5,332.09000	5.33209	5,198,410	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,630.29000	2.63029	2,713,890	16.32	0.00	0	0

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	02/02/2017	Bond Future	9.53	Put			5,415.96000	5.41596	5,281,120	16.32	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												5,284,775.12	74	71,878
R210	On	04/08/2016	Bond Future			187.09300	187.09300	187.03943	187.03943			0.00	0	2,571
R210	On	03/11/2016	Bond Future			188.38732	188.38732	188.32502	188.32502			0.00	0	0
Total R210 Future												0.00	0	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			5,539.43000	5.53943	5,593,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			5,529.43000	5.52943	5,583,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			5,519.43000	5.51943	5,573,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
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			584.98000	0.58498	522,680		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			594.98000	0.59498	532,680		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			574.98000	0.57498	512,680		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,571
R211	On	04/08/2016	Bond Future			139.92204	139.92204	139.88803	139.88803			0.00	0	64
R211	On	03/11/2016	Bond Future			142.59717	142.59717	142.56244	142.56244			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,818.03000	2.81803	2,852,040		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			2,808.03000	2.80803	2,842,040		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			2,798.03000	2.79803	2,832,040		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			822.44000	0.82244	857,170		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			812.44000	0.81244	847,170		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			802.44000	0.80244	837,170		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	04/08/2016	Bond Future			145.91613	145.91613	145.86903	145.86903			0.00	0	4,218
R212	On	03/11/2016	Bond Future			148.70586	148.70586	148.65779	148.65779			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Future												0.00	0	4,218
R212	On	04/08/2016	Bond Future	142.42	Call			3,449.03000	3.44903	3,496,130		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			3,439.03000	3.43903	3,486,130		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			3,429.03000	3.42903	3,476,130		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			537.79000	0.53779	585,860		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			557.79000	0.55779	605,860		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			547.79000	0.54779	595,860		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,218
R213	On	04/08/2016	Bond Future			9.77807	81.76190	9.81591	81.51722		14.12	0.00	0	44,353
R213	On	03/11/2016	Bond Future			9.83784	79.76754	9.87689	79.51818		14.46	0.00	0	0
R213	On	02/02/2017	Bond Future			9.89249	81.37015	9.93248	81.11795		14.21	0.00	0	0
Total R213 Future												0.00	0	44,353
R213	On	04/08/2016	Bond Future	9.01	Call			322.65000	0.32265	349,360	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			5,776.56000	5.77656	5,558,590	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			304.91000	0.30491	330,320	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			5,900.88000	5.90088	5,681,610	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			313.53000	0.31353	339,580	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			5,838.43000	5.83843	5,619,800	13.72	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,034.15000	4.03415	4,180,650	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,136.34000	2.13634	2,033,480	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,071.38000	4.07138	4,218,680	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,112.08000	2.11208	2,010,020	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,108.96000	4.10896	4,257,040	14.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,088.25000	2.08825	1,986,970	14.61	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			2,314.75000	2.31475	2,404,610	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			5,769.30000	5.76930	5,606,960	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,338.38000	2.33838	2,428,900	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			5,726.09000	5.72609	5,564,410	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,362.41000	2.36241	2,453,600	13.98	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			5,683.36000	5.68336	5,522,350	13.98	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,353
R214	On	04/08/2016	Bond Future			9.92901	71.53522	9.96658	71.28308		16.97	786,887.42	11	30,112

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	03/11/2016	Bond Future			9.98280	69.59975	10.02143	69.34290		17.48	0.00	0	0
R214	On	02/02/2017	Bond Future			10.03206	70.99821	10.07155	70.73793		17.22	0.00	0	0
Total R214 Future												786,887.42	11	30,112
R214	On	04/08/2016	Bond Future	8.55	Call			44.33000	0.04433	48,450	16.49	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			10,727.12000	10.72712	10,479,100	16.49	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			432.45000	0.43245	466,230	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			5,595.84000	5.59584	5,377,480	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			444.33000	0.44433	478,910	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			5,469.22000	5.46922	5,252,470	16.62	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			507.29000	0.50729	546,050	16.63	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			5,220.36000	5.22036	5,006,980	16.63	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			5,532.35000	5.53235	5,314,790	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,303.41000	3.30341	3,462,450	17.23	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			1,131.90000	1.13190	1,038,800	17.23	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,153.45000	8.15345	8,389,010	17.85	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			121.11000	0.12111	104,530	17.85	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			456.44000	0.45644	491,830	16.62	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,301.41000	4.30141	4,453,610	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,243.09000	2.24309	2,138,440	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,339.53000	4.33953	4,492,520	17.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,218.29000	2.21829	2,114,430	17.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,263.42000	4.26342	4,414,830	17.77	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,268.13000	2.26813	2,162,690	17.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,815.93000	2.81593	2,919,440	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			5,471.43000	5.47143	5,314,660	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			2,762.25000	2.76225	2,864,370	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			5,557.97000	5.55797	5,399,810	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,789.02000	2.78902	2,891,830	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			5,514.58000	5.51458	5,357,110	16.94	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												786,887.42	11	43,932
Total for Bond												32,606,757.04	357	816,501
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/08/2016 GOVI			500.61200	500.61200	499.55800	499.55800			200,244,800.00	40	446
GOVI On 03/11/2016 GOVI			510.24600	510.24600	509.17000	509.17000			0.00	0	156
GOVI On 02/02/2017 GOVI			520.49300	520.49300	519.40700	519.40700			0.00	0	0
Total GOVI Future									200,244,800.00	40	602
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			214,320.00000	21.43200	203,780,000		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			214,420.00000	21.44200	203,880,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			214,520.00000	21.45200	203,980,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			330,600.00000	33.06000	341,360,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			330,500.00000	33.05000	341,260,000		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			330,400.00000	33.04000	341,160,000		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			139,130.00000	13.91300	128,270,000		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			139,230.00000	13.92300	128,370,000		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			139,330.00000	13.93300	128,470,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												200,244,800.00	40	602
Total for GOVI												200,244,800.00	40	602
AL37	On	04/08/2016	Index Future			481.39900	481.39900	480.98000	480.98000			0.00	0	18
AL37	On	03/11/2016	Index Future			490.66200	490.66200	490.23500	490.23500			0.00	0	0
Total AL37 Future												0.00	0	18
Total For AL37												0.00	0	18
AL7T	On	04/08/2016	Index Future			550.66000	550.66000	549.43800	549.43800			0.00	0	11
AL7T	On	03/11/2016	Index Future			561.25600	561.25600	560.01000	560.01000			0.00	0	0
Total AL7T Future												0.00	0	11
Total For AL7T												0.00	0	11
ALBI	On	04/08/2016	Index Future			501.80900	501.80900	500.69100	500.69100			501,809,000.00	100	717
ALBI	On	03/11/2016	Index Future			511.46500	511.46500	510.32500	510.32500			0.00	0	0
ALBI	On	02/02/2017	Index Future			521.73700	521.73700	520.58500	520.58500			0.00	0	0
Total ALBI Future												501,809,000.00	100	717
Total For ALBI												501,809,000.00	100	717
IGOV	On	04/08/2016	Index Future			245.31900	245.31900	245.25200	245.25200			0.00	0	1,077
IGOV	On	03/11/2016	Index Future			250.06000	250.06000	249.99100	249.99100			0.00	0	23
IGOV	On	02/02/2017	Index Future			255.10100	255.10100	255.03700	255.03700			0.00	0	0
Total IGOV Future												0.00	0	1,100
Total For IGOV												0.00	0	1,100
ILBI	On	04/08/2016	Index Future			665.73300	665.73300	665.54500	665.54500			0.00	0	157
ILBI	On	03/11/2016	Index Future			678.44100	678.44100	678.25000	678.25000			0.00	0	0
Total ILBI Future												0.00	0	157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ILBI										0.00	0	157
Total for Index										501,809,000.00	100	2,003
JIBAR f On 15/06/2016		Jibar Future	7.33000	92.67000	7.33000	92.67000				0.00	0	0
JIBAR f On 20/07/2016		Jibar Future	7.47000	92.53000	7.47000	92.53000				0.00	0	0
JIBAR f On 17/08/2016		Jibar Future	7.51000	92.49000	7.51000	92.49000				0.00	0	0
JIBAR f On 21/09/2016		Jibar Future	7.64000	92.36000	7.64000	92.36000				0.00	0	0
JIBAR f On 19/10/2016		Jibar Future	7.68000	92.32000	7.68000	92.32000				0.00	0	0
JIBAR f On 16/11/2016		Jibar Future	7.71000	92.29000	7.71000	92.29000				0.00	0	0
JIBAR f On 21/12/2016		Jibar Future	7.84000	92.16000	7.84000	92.16000				0.00	0	0
JIBAR f On 15/03/2017		Jibar Future	8.07000	91.93000	8.07000	91.93000				0.00	0	0
JIBAR f On 21/06/2017		Jibar Future	8.23000	91.77000	8.23000	91.77000				0.00	0	0
JIBAR f On 20/09/2017		Jibar Future	8.32000	91.68000	8.32000	91.68000				0.00	0	0
JIBAR f On 20/12/2017		Jibar Future	8.39000	91.61000	8.39000	91.61000				0.00	0	0
JIBAR f On 20/03/2018		Jibar Future	8.46000	91.54000	8.46000	91.54000				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	103.74024	103.74024	103.90268	103.90268				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	101.03053	101.03053	101.19992	101.19992				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	99.95980	99.95980	100.13353	100.13353				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	100.13070	100.13070	100.13573	100.13573				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.16909	100.16909	100.18079	100.18079				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.95141	99.95141	99.97238	99.97238				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	100.65982	100.65982	100.69524	100.69524				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	100.15314	100.15314	100.19102	100.19102				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	100.06140	100.06140	100.08408	100.08408				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	101.22620	101.22620	101.29215	101.29215				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	100.77409	100.77409	100.83257	100.83257				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	100.28834	100.28834	100.34403	100.34403				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									734,660,557.04	497	819,106
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.71566			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			11.81500	95.97295	11.81500	95.88318			0.00	0	5,110,000,000
Total AA05 SPOT									0.00	0	5,110,000,000
Total For AA05									0.00	0	5,110,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.18158			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			10.67000	96.93856	10.67000	96.85600			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	108.20000	10.00000	108.11600			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.23920			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.31397			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			10.47000	95.74601	10.47000	95.66639		15,705,000,000,000.00	0.00	1,500,000,000	1,060,000,000
Total AB013 SPOT									15,705,000,000,000.00	1,500,000,000	1,060,000,000
Total For AB013									15,705,000,000,000.00	1,500,000,000	1,060,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.87112	100.00000	9.79955			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	100.49125	10.84000	100.40480			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	11.23939	100.00000	11.17277			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.83560	11.37000	102.74294			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	9.87119	100.00000	9.80546				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.27738	11.81000	88.19366				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	9.97625	100.00000	9.90392				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.59345	100.00000	13.49490				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.50989	100.00000	16.43264				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.02379				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			9.60000	101.50960	9.60000	101.43204				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400				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			2.80000	118.14219	2.80000	274.59428				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	102.34837				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.35002				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	101.92175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.61824				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.10846				0.00	0	1,462,452,000
Total ABFN11 SPOT										0.00	0	1,462,452,000
Total For ABFN11										0.00	0	1,462,452,000
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.90465				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.53560				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	100.35879				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	100.38077				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.00000	0.00000	99.77735				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	100.41081				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.41500	98.82995	12.41500	98.95430				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	97.78555				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	99.25677				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	100.41936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.48500	101.81958	9.48500	100.27895				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.07724				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.16648				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	99.83063				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	99.91938				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	96.81812				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	93.83051				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	95.04697				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			5.68500	101.20449	5.68500	137.39476				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.68500	96.99691	5.68500	121.08574				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			6.18500	88.98584	6.18500	104.18229				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.80000	96.90446	6.80000	110.01698			7,888,000,000,000.00		1,160,000,000	580,000,000

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 ABKI04 SPOT									7,888,000,000,000.00	1,160,000,000	580,000,000
Total For ABKI04									7,888,000,000,000.00	1,160,000,000	580,000,000
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	87.92306			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.13000	183.36956	2.13000	183.19959			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	187.57590	2.17000	187.40144			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	197.89861	1.82000	197.72015			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			8.99625	86.76867	8.99625	86.71447			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			8.99625	86.76867	8.99625	86.71447			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	102.26401			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.19927			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	100.62000			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	101.53266			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.15197				0.00	920,000,000	0
Total ABN58 SPOT										0.00	920,000,000	0
Total For ABN58										0.00	920,000,000	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.88000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	98.70000				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			2.75000	94.95698	2.75000	117.05844				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			2.54500	101.03232	2.54500	171.11017				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			2.46000	114.00155	2.46000	224.37281				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	97.17000				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			10.73500	87.99527	10.73500	87.92070				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	110.11000				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	102.36117				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	105.20000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	117.55500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.49242	9.63000	110.40727				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	109.01000				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			10.77500	103.10129	10.77500	103.01264				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			10.04500	88.87262	10.04500	88.80125				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	112.77000				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	129.33000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.32000	99.83416	11.32000	99.74410			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	99.05000			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	99.76319			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	96.00146			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			9.20000	103.24078	9.20000	103.16510			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.52000	97.41423	10.52000	97.33240			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			10.30000	97.26808	10.30000	97.18847			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			10.75000	95.96114	10.75000	95.87926			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.25000	97.32745	10.25000	97.24816			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			10.74500	96.20746	10.74500	96.12541			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			11.62000	93.80860	11.62000	93.72227		3,021,200,000,000.00		260,000,000	130,000,000

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 ABS16 SPOT									3,021,200,000,000.00	260,000,000	130,000,000
Total For ABS16									3,021,200,000,000.00	260,000,000	130,000,000
ABS17 On 11/11/2027 Spot Bond			11.62000	94.58773	11.62000	94.50068			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			10.20000	93.69008	10.20000	93.61371			0.00	0	900,000,000
Total ABS6 SPOT									0.00	0	900,000,000
Total For ABS6									0.00	0	900,000,000
ABS7 On 11/09/2026 Spot Bond			11.57000	85.65563	11.57000	85.57714			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABSI2 On 07/12/2023 Spot Bond			2.99000	214.37087	2.99000	271.33723			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			2.15000	135.51586	2.15000	138.40960			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			2.18500	139.33656	2.18500	142.00289			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	0.01752	100.00000	0.01738			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	25.33919	100.00000	25.15548			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	79.54805			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	96.30607	100.00000	95.54974			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	103.14180			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	103.14180			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.15813				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.15813				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	103.12547				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.91426				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.96374				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	101.98359				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.94380				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.85452				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.51000	100.62457	10.51000	100.53949				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	97.81356				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	243.58678				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	243.64007				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	101.89421				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	100.02367				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	103.14823				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	103.27046				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	109.16900	10.00000	109.08400				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	102.56265				0.00	5,400,000	1,350,000

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 ACL143 SPOT										0.00	5,400,000	1,350,000
Total For ACL143										0.00	5,400,000	1,350,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.20574				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.90020				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	102.27848				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	101.86462				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.79490				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	102.13720	10.23000	102.05416				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	107.45912				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			10.54500	102.62148	10.54500	102.53508				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.85856				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	126.33996	1.75000	126.22673				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	101.84462				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	101.89441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.79483				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.99334				0.00	16,000,000	4,000,000
Total ACL181 SPOT										0.00	16,000,000	4,000,000
Total For ACL181										0.00	16,000,000	4,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.56741				0.00	180,000,000	90,000,000
Total ACL182 SPOT										0.00	180,000,000	90,000,000
Total For ACL182										0.00	180,000,000	90,000,000
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	103.57752				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	102.25133				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	101.88426				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	101.82364				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	101.90805				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	101.93392				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	101.93999				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	101.93999				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	102.05369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.85452				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.03777				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	102.97982				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	102.05369				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	103.23141				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	101.97384				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	101.97384				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	175.60713				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	176.86744				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	101.74110				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.31881				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	101.77883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.83744				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.55792				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	101.75692				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	101.75495				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	101.87632				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	100.60290				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	101.00324				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	100.98888				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	101.86833				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	101.83847				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	99.81794				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	100.82056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.18693				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	99.92444				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	23.12703	100.00000	22.95935				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	94.07762				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	83.44671	100.00000	82.88288				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	18.97267	100.00000	18.83512				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	2.64090	100.00000	2.62154				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond			100.00000		0.00000	101.13809				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond			100.00000		0.00000	101.17546				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	101.29994				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	101.10074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.11320			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B On 18/10/2019 Spot Bond				100.00000	0.00000	101.42437			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	101.36221			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	101.87077			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	101.68501			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	40.22103	100.00000	39.91068		884,942,510,000,000.00	8,849,425,100	8,849,425,100	
Total AHL01U SPOT								14,942,510,000,000.00	8,849,425,100	8,849,425,100	
Total For AHL01U								14,942,510,000,000.00	8,849,425,100	8,849,425,100	
AHL1A On 15/04/2020 Spot Bond			100.00000	11.94284	100.00000	11.85068		813,907,750,000,000.00	168,139,077,500	168,139,077,500	
Total AHL1AU SPOT								13,907,750,000,000.00	168,139,077,500	168,139,077,500	
Total For AHL1AU								13,907,750,000,000.00	168,139,077,500	168,139,077,500	
AHY2U On 08/07/2026 Spot Bond			100.00000	11.11952	100.00000	10.98933		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	9.05596	100.00000	8.94992		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			10.06500	98.39043	10.06500	98.31170		1,610,400,000,000.00	160,000,000	80,000,000	

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 AIR01 SPOT									1,610,400,000,000.00	160,000,000	80,000,000
Total For AIR01									1,610,400,000,000.00	160,000,000	80,000,000
AIR02 On 30/04/2023 Spot Bond			10.87000	105.01750	10.87000	104.92642			4,348,000,000,000.00	400,000,000	300,000,000
Total AIR02 SPOT									4,348,000,000,000.00	400,000,000	300,000,000
Total For AIR02									4,348,000,000,000.00	400,000,000	300,000,000
AIR04 On 29/05/2024 Spot Bond			10.47500	93.68037	10.47500	93.60242			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	12.69386	100.00000	12.60977			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			11.17000	92.02974	11.17000	91.94823			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			2.79500	174.65261	2.79500	174.48131			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	102.09168			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	101.62259			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.73045			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.62751			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	43.28818	100.00000	42.97091			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	30.39042	100.00000	30.17009			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	8.97327	100.00000	8.90821			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	8.97327	100.00000	8.90821				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	2.97964	100.00000	2.95525				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	0.04865	100.00000	0.04849				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN007 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	100.12042				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65535				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	101.79489				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	101.79639				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	98.49000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/06/2017 Spot Bond				100.00000	0.00000	115.57604				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.71000	243.41067	2.71000	243.17357				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 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
ASN024 On 20/06/2019 Spot Bond				100.00000	0.00000	100.20456				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				100.00000	0.00000	90.08189				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 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
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	100.60008				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.72500	171.08288	2.72500	216.55064				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	101.66731				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	101.66780				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	101.20616				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	101.12896				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	101.10201				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	100.94198				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	100.79973				0.00	180,000,000	60,000,000
Total ASN061 SPOT										0.00	180,000,000	60,000,000
Total For ASN061										0.00	180,000,000	60,000,000
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	98.96086				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	100.04517				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	101.80908				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	100.63075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 30/06/2016 Spot Bond				100.00000	0.00000	101.29569				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	86.84444				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	101.33009				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	102.11493				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	101.81451				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	99.83353				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08(On 20/06/2020 Spot Bond				100.00000	0.00000	101.14323				0.00	0	80,600,000
Total ASN083 SPOT										0.00	0	80,600,000
Total For ASN083										0.00	0	80,600,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	99.99969				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	101.59930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	101.36512				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	101.10482				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	100.61937				0.00	160,000,000	40,000,000
Total ASN096 SPOT										0.00	160,000,000	40,000,000
Total For ASN096										0.00	160,000,000	40,000,000
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	100.37672				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	60.25937				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				100.00000	0.00000	100.02389				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	101.86448				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 08/03/2021 Spot Bond				100.00000	0.00000	99.90407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	101.03082				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	100.88692				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	102.37152				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	101.82975				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	100.25584				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	100.26569				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	100.25185				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	99.99994				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	99.99994				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN133 On 20/12/2020 Spot Bond				100.00000	0.00000	102.95266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	70.79644				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			2.91500	136.72293	2.91500	136.74504				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 12/09/2016 Spot Bond				100.00000	0.00000	99.71522				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN138 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
ASN140 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
ASN141 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10977				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN142 On 20/06/2020 Spot Bond				100.00000	0.00000	100.96141				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.00000	0.00000	100.76561				0.00	120,000,000	40,000,000
Total ASN146 SPOT										0.00	120,000,000	40,000,000
Total For ASN146										0.00	120,000,000	40,000,000
ASN146 On 04/05/2021 Spot Bond				100.00000	0.00000	100.76561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 11/11/2016 Spot Bond				100.00000	0.00000	100.89304				0.00	0	0
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN148 On 31/01/2022 Spot Bond			2.96000	135.47725	2.96000	136.42831				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond			100.00000	3.14896	100.00000	3.13097				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 04/05/2021 Spot Bond			100.00000	1.56250	100.00000	1.54791				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	71.21469	100.00000	70.74291				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	32.92280	100.00000	32.68412				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	33.01829	100.00000	32.77892				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	32.58860	100.00000	32.35233				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	66.27278	100.00000	65.79230				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	98.35259	100.00000	97.58421				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	30.99330	100.00000	32.58734				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	64.94538	100.00000	64.47452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	95.82614	100.00000	95.09090				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	2.72077	100.00000	2.70105				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	24.02446	100.00000	23.84838				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	99.78237				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	101.63790				0.00	0	3,000,000,000
Total BAW10 SPOT										0.00	0	3,000,000,000
Total For BAW10										0.00	0	3,000,000,000
BAW11 On 01/10/2018 Spot Bond			9.94000	101.45606	9.94000	101.37542				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.41122				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	99.66760				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	100.29163				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.37000	93.78752	11.37000	93.70255				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			10.98000	94.74974	10.98000	94.66721				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.82173	9.30000	101.74630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.25611				0.00	0	1,491,400,000
Total BAW22 SPOT										0.00	0	1,491,400,000
Total For BAW22										0.00	0	1,491,400,000
BAW23 On 15/10/2017 Spot Bond			100.00000	37.22435	100.00000	36.95152				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	102.98656				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			9.75000	101.96879	9.75000	101.88925				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	102.10278				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.64914	100.94199	12.64914	100.82449				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	102.13971	11.06000	102.04775				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			10.91938	101.27089	10.91938	101.70700				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	102.27237				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	102.11153				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	102.11153				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.64327	99.83001	12.64327	100.65357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.52500	100.62162	12.52500	100.51939				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	101.97308				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			12.45000	87.74938	12.45000	99.11151				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	102.02423				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.41500	82.81050	12.41500	101.07448				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	101.97173				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	102.01514				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	102.01514				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	98.69476				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	102.01549				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	99.83225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.01549				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.95507				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.95507				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.01560				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	101.71152				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	101.93587				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.16323				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB01 On 31/12/2016 Spot Bond			15.90364	102.52390	15.90364	102.37551				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.81889	102.29252	14.81889	102.22446				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.57963				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.57944				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.57953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.66599				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	102.27590				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	67.36808	100.00000	66.98536				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	22.02727	100.00000	21.86582				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	20.04729	100.00000	19.90036				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	12.37488	100.00000	12.28418				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	12.38279	100.00000	12.29301				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.96181	100.00000	14.85215				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.96415	100.00000	12.86914				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103U On 12/08/2016 Spot Bond			100.00000	87.93163	100.00000	87.32520				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105U On 02/09/2016 Spot Bond			100.00000	83.91777	100.00000	83.36568				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC106U On 03/06/2016 Spot Bond			100.00000	99.18478	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 BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	87.32057	100.00000	86.69834				0.00	0	0
Total BC107U SPOT										0.00	0	0
Total For BC107U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	86.17081	100.00000	85.37538				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	82.20721	100.00000	81.65548				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.98855				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.29453				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.41466				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	12.93841	100.00000	12.84460				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	12.93841	100.00000	12.84460				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.10000	103.30459	2.10000	192.96146				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			9.39000	86.07494	9.39000	150.74848				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			9.39000	87.39768	9.39000	151.31515				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			9.77500	89.59306	9.77500	89.52300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.16500	98.00418	9.16500	97.93261				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.88005	100.00000	8.81568				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	7.68455	100.00000	7.62884				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	7.68455	100.00000	7.62884				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.15236	100.00000	8.09325				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.90722	100.00000	10.82814				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	15.06550	100.00000	14.95627				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.04100				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.18093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.11667				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.17483				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	101.33714				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	89.02439	100.00000	88.37772				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.75779				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.13112				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	100.77455				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	100.82478				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	100.89168				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	87.08134	100.00000	86.46081				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	87.08134	100.00000	86.46081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.91494				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	101.94773				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			9.25000	101.63115	9.25000	101.55625				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	102.04609				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	102.22077				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	62.61807	100.00000	62.16408				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	62.61807	100.00000	62.16408				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.29172				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			12.26000	96.60147	12.26000	96.50780				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.86349				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.15000	89.47579	12.15000	97.17490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.27000	97.93804	12.27000	99.83731			0.00	0	120,000,000
Total BGL05 SPOT									0.00	0	120,000,000
Total For BGL05									0.00	0	120,000,000
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	99.91633			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			12.77500	97.32674	12.77500	98.83663			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	99.99938			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			12.27000	99.25008	12.27000	99.15378			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.87779			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.65000	101.99668	12.65000	100.19425			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	104.38740			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	102.40740			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.13660			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	101.25219			0.00	30,000,000	30,000,000
Total BID05 SPOT									0.00	30,000,000	30,000,000
Total For BID05									0.00	30,000,000	30,000,000
BID06 On 30/06/2019 Spot Bond			9.84500	101.26859	9.84500	101.18885		2,756,600,000,000.00		280,000,000	2,340,000,000

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 BID06 SPOT									2,756,600,000,000.00	280,000,000	2,340,000,000
Total For BID06									2,756,600,000,000.00	280,000,000	2,340,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.09743			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	102.32642			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	103.24900			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC094 On 19/07/2016 Spot Bond				100.00000	0.00000	100.88440			0.00	0	0
Total BTC094 SPOT									0.00	0	0
Total For BTC094									0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	100.66896			0.00	0	0
Total BTC097 SPOT									0.00	0	0
Total For BTC097									0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	100.38441			0.00	0	0
Total BTC103 SPOT									0.00	0	0
Total For BTC103									0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	100.23451			0.00	0	0
Total BTC105 SPOT									0.00	0	0
Total For BTC105									0.00	0	0
BTC108 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000			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	99.91956			0.00	0	0
Total BTC109 SPOT									0.00	0	0
Total For BTC109									0.00	0	0
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	99.58386			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	101.55908			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	99.35605				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	101.39620				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	99.07030				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	99.04089				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.95654				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	98.68021				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC120 On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC120 SPOT										0.00	0	0
Total For BTC120										0.00	0	0
BTC121 On 07/06/2016 Spot Bond				100.00000	0.00000	99.91755				0.00	0	0
Total BTC121 SPOT										0.00	0	0
Total For BTC121										0.00	0	0
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	98.67966				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC123 On 11/08/2016 Spot Bond				100.00000	0.00000	98.20961				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC125 On 17/11/2016 Spot Bond				100.00000	0.00000	96.14396				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.17152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC127 On 22/08/2016 Spot Bond				100.00000	0.00000	98.32302				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC128 On 25/08/2016 Spot Bond				100.00000	0.00000	99.65071				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC129 On 29/08/2016 Spot Bond				100.00000	0.00000	98.20154				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BUS010 On 30/09/2016 Spot Bond			100.00000	94.92848	100.00000	94.20013				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	101.64960				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.70343				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	101.83679				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	100.37810				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	26.13231	100.00000	25.94077				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.45000	102.67020	10.45000	102.58569				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	103.67474				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			16.11500	94.01507	16.11500	93.89636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.70558			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			13.91500	98.85381	13.91500	98.74428			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			9.95000	100.02591	9.95000	99.94676			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	97.75019			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			13.91500	95.91181	13.91500	95.80553			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	97.33633			0.00	0	110,000,000
Total CBL20 SPOT									0.00	0	110,000,000
Total For CBL20									0.00	0	110,000,000
CBL22 On 06/05/2020 Spot Bond			11.67000	90.95781	11.67000	90.87374			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.43158			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	100.84887			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.73482			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			11.27000	100.32319	11.27000	100.23355			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.29500	111.77018	11.29500	111.66956		903,600,000,000.00		80,000,000	40,000,000

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 CCT01 SPOT									903,600,000,000.00	80,000,000	40,000,000
Total For CCT01									903,600,000,000.00	80,000,000	40,000,000
CCT02 On 12/06/2024 Spot Bond			11.35000	101.18614	11.35000	101.09462			3,859,000,000,000.00	340,000,000	520,000,000
Total CCT02 SPOT									3,859,000,000,000.00	340,000,000	520,000,000
Total For CCT02									3,859,000,000,000.00	340,000,000	520,000,000
CCT03 On 15/03/2025 Spot Bond			11.37000	101.33186	11.37000	101.24055			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	99.83598			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	102.32223			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	103.38082			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	109.16900	10.00000	109.08370			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	101.54719			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	102.13271			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.18169			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	22.71910	100.00000	22.55439			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	28.48509	100.00000	24.48494			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	25.17299	100.00000	24.98849			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.68022				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	100.61045				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	100.77838				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	100.84505				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	101.75507				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.81559				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.88531				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.11163				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.11951				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	104.34577	10.11000	104.26099				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	101.40955				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	131.01223	2.76000	130.88400				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	103.29780				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	128.52873	3.14000	130.82847				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	102.13957	8.25000	102.07168				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.88500	138.11896	2.88500	131.72147				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	136.47418	2.40000	130.15776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	102.55887				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			9.37500	100.81602	9.37500	100.74097				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21(On 20/10/2016 Spot Bond				100.00000	0.00000	101.11266				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	101.11266				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.42500	100.78321	9.42500	100.70785				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.42500	100.78321	9.42500	100.70785				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			9.47500	99.54492	9.47500	99.46941				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.93417				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	102.10536				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400				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	100.43885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.25464				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	93.42310	13.50000	93.32257				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.61948	9.35000	102.54222				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.99048				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.84257				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.02946				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.02946				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.02946				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.81264				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.34500	100.20394	10.34500	100.12158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.18159				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.85981				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	102.00243				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81475				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97278				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.26804				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.25375				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07759				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.33617				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.78780				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.33040				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.94686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.84738				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.18384				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	109.16900	10.00000	109.08400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.70219				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.82941				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.75358				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	102.04764				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.72967				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	102.05149				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.80879				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	183.41655				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.73262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	184.18974				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	182.58174				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	183.65303				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	100.49781				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.01500	89.70137	12.01500	89.61608				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.53500	91.02414	12.53500	90.93397				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73808				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	102.07745				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.48815				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.00270				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.86682				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.85910	8.80500	100.79928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.01114				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.92826				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.95813				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	102.07340				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.97406				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	102.13331				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73808				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	158.20873				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.94603				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.36599				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.74692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	102.21261				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.75495				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	102.01763				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.93826				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	101.70272				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.88849				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.09756				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.80821				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.99742				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.71121				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			11.19500	98.90624	11.19500	98.81845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.84548				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.83973				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.33500	101.01207	13.33500	100.90582				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.86974				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.36500	101.26560	13.36500	101.15768				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.81295	10.02000	108.72530				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.86974				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.02491				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.52278				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.82056				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.85441				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.85458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.80349				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.67000	99.15984	10.67000	99.07585				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53905				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	102.02383				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.98899	10.98000	99.90190				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.29561	11.00000	102.20635				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	102.05324				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.02243				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.12500	97.09521	13.12500	96.99465				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	102.22838				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.85428				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.08112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.96401				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.52188				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	101.77498				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.25017				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.86435				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.02265				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	102.00389				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	103.11163				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.47268				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.47027				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	101.86425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	102.07316				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63198				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63198				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	100.34013				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.67530				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	82.75668				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.87420				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.74784				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.36173				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	102.05330				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	102.06324				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	101.36794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	102.03340				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	102.41123				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.13286				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.44864				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.84299	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	102.10313				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	102.23234				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	44.15035	7.01000	44.73071				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.25223				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	101.33055				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	102.97744				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	102.74908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	102.97744				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	105.71888				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.67955				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	102.11332				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.48789				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	102.64975				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.64766				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	103.02124				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	103.18585				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	103.30489				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	102.35623				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	101.59661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	102.04338				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.93395				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	101.65582				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	100.83974				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	102.90683				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	104.61187				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				100.00000	0.00000	100.58018				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 06/09/2016 Spot Bond				100.00000	0.00000	100.62510				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN443 On 23/05/2021 Spot Bond				100.00000	0.00000	100.30351				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			11.34000	100.40918	11.34000	100.31893				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 18/04/2028 Spot Bond				100.00000	0.00000	170.57443				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.77500	89.59306	9.77500	89.52300				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			9.39000	34.39009	9.39000	150.74848				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.39000	34.87548	9.39000	151.31515				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	101.39493				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	101.49827				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	101.95405				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	101.84258				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	101.86454				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	101.40221				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	101.88445				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	101.00270				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	101.73712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.81475				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	101.80479				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.81468				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	101.88415				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.21988				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.33170				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			9.55500	103.22086	9.55500	103.16940				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			9.75500	98.68327	9.75500	98.60625				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.72000	107.21404	10.72000	107.12231				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			10.88000	101.79644	10.88000	101.70856				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			10.97500	95.75376	10.97500	95.66994				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.26000	91.51118	11.26000	91.42904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.12000	89.84800	12.12000	89.76139			727,200,000,000.00	60,000,000	380,000,000
Total COT02 SPOT									727,200,000,000.00	60,000,000	380,000,000
Total For COT02									727,200,000,000.00	60,000,000	380,000,000
COT03 On 05/06/2028 Spot Bond			12.12000	83.42699	12.12000	83.34656			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.09801			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	13.58534	100.00000	13.48685			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	100.21559			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	101.74047			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.16919			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	13.64477	100.00000	13.54585			0.00	0	0
Total CPL021U SPOT									0.00	0	0
Total For CPL021U									0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	19.40317	100.00000	19.26249			0.00	0	0
Total CPL031U SPOT									0.00	0	0
Total For CPL031U									0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	83.87089	100.00000	83.31051			0.00	0	0
Total CPL041U SPOT									0.00	0	0
Total For CPL041U									0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	22.24923	100.00000	22.08616			0.00	0	0
Total CPL051U SPOT									0.00	0	0
Total For CPL051U									0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	20.66126	100.00000	20.51145			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.64500	94.36727	12.64500	94.27195				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	23.14696	100.00000	22.97914				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	16.61523	100.00000	16.49477				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	23.73049	100.00000	23.55845				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			8.77500	98.94273	8.77500	98.87349				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 19/11/2016 Spot Bond			100.00000		0.00000	100.34381				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond			100.00000		0.00000	100.69549				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	103.04452				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond			100.00000		0.00000	100.15522				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond			100.00000		0.00000	100.00003				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond			100.00000		0.00000	99.86401				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000		0.00000	101.36197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74817				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.70078				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	41.36826	100.00000	41.12304				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	102.36195				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	101.50165				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	102.08355				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	62.39355				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			10.41000	98.91000	10.41000	98.82776				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.27500	99.79638	8.27500	99.72868				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	97.59359	100.00000	96.81698				0.00	0	0
Total DV21/R159 SPOT										0.00	0	0
Total For DV21/R159										0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.25000	100.69183	10.25000	100.60891				0.00	0	17,100,000
Total DV22 SPOT										0.00	0	17,100,000
Total For DV22										0.00	0	17,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	16.96224	100.00000	16.84925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.68500	99.48752	10.68500	99.40219			4,137,232,000,000.00	387,200,000	293,600,000
Total DV23 SPOT									4,137,232,000,000.00	387,200,000	293,600,000
Total For DV23									4,137,232,000,000.00	387,200,000	293,600,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.88073	100.00000	12.79492			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			10.60500	98.13697	10.60500	98.05342			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.87411	9.69000	102.79390			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			11.57000	93.32999	11.57000	93.24351			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.99452	10.10000	102.91091			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	99.78740			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	101.52043			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	100.22369			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	101.69625			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	100.21395			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	100.04360			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	100.22925				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC021 On 24/02/2017 Spot Bond				100.00000	0.00000	102.18229				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC022 On 16/09/2016 Spot Bond				100.00000	0.00000	101.67577				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC023 On 16/03/2017 Spot Bond				100.00000	0.00000	101.72400				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC024 On 16/03/2017 Spot Bond				100.00000	0.00000	101.80897				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	100.36967				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	101.51306				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	101.15585				0.00	300,000,000	100,000,000
Total DVF18 SPOT										0.00	300,000,000	100,000,000
Total For DVF18										0.00	300,000,000	100,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.06948				0.00	10,000,000,000	5,000,000,000
Total DVF19 SPOT										0.00	10,000,000,000	5,000,000,000
Total For DVF19										0.00	10,000,000,000	5,000,000,000
E170 On 01/08/2020 Spot Bond			9.32000	118.76953	9.32000	118.68040				0.00	0	600,000,000
Total E170 SPOT										0.00	0	600,000,000
Total For E170										0.00	0	600,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	20.85411	100.00000	20.71520				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			10.32000	100.12224	10.32000	100.04015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.47000	99.13367	10.47000	99.05123				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.72500	98.22124	10.72500	98.13762				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.96000	104.78533	2.96000	104.68132				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.26605				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	100.85409				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.02421				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	18.08710	100.00000	17.95453				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			2.42500	105.41072	2.42500	105.31037				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	108.45597	2.25000	108.35427				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			2.28000	129.28579	2.28000	129.16451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.26500	116.94769	2.26500	116.83811				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.26500	117.56186	2.26500	117.45147				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.31000	108.35405	2.31000	108.25203				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			2.40500	105.85598	2.40500	105.75538				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	108.45597	2.25000	108.35427				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			10.64000	103.48089	10.64000	103.39251				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			10.54000	103.16087	10.54000	103.07453				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			11.17000	95.09826	11.17000	95.01403				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			11.35500	86.31577	11.35500	91.64043				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			11.49500	95.95547	11.49500	97.84381				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			11.27000	98.94319	11.27000	101.25485				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.09659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 12/09/2016 Spot Bond				100.00000	0.00000	99.77777				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF003 On 06/11/2017 Spot Bond				100.00000	0.00000	100.69320				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	100.67049				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	100.36441				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	100.02271				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	13.58553	100.00000	13.48704				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	5.56463	100.00000	5.52429				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC01 On 22/08/2016 Spot Bond				100.00000	0.00000	100.24643				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/11/2016 Spot Bond				100.00000	0.00000	100.70212				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond				100.00000	0.00000	100.23829				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	102.27055				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC23 On 22/02/2017 Spot Bond				100.00000	0.00000	100.25753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 04/11/2016 Spot Bond				100.00000	0.00000	100.65951				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.34018				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.39664				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			13.41500	93.79514	13.41500	93.69537				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.28180				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.04859				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	100.42914				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.42838				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.45189				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.47311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400				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	100.41339				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.39693				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.40834				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.39739				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.39282				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.41336				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.42877				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.41044				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.01500	101.56503	9.01500	101.49165			7,212,000,000,000.00		800,000,000	43,273,747,100

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 ES18 SPOT									7,212,000,000,000.00	800,000,000	43,273,747,100
Total For ES18									7,212,000,000,000.00	800,000,000	43,273,747,100
ES18/R On 20/04/2018 Spot Bond			9.25000	101.16796	9.25000	101.09300			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.85500	104.32425	9.85500	104.24156			0.00	0	5,007,160,000
Total ES23 SPOT									0.00	0	5,007,160,000
Total For ES23									0.00	0	5,007,160,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.62976	10.00000	103.54645			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			10.25000	86.72865	10.25000	86.65761		1,115,200,000,000.00		108,800,000	12,868,916,800
Total ES26 SPOT								1,115,200,000,000.00		108,800,000	12,868,916,800
Total For ES26								1,115,200,000,000.00		108,800,000	12,868,916,800
ES33 On 15/09/2033 Spot Bond			10.75000	76.38828	10.78000	76.13622		3,225,000,000,000.00		300,000,000	129,429,193,100
Total ES33 SPOT								3,225,000,000,000.00		300,000,000	129,429,193,100
Total For ES33								3,225,000,000,000.00		300,000,000	129,429,193,100
ES42 On 25/04/2042 Spot Bond			10.92500	80.17286	10.92500	80.10299		0.00		0	31,721,167,400
Total ES42 SPOT								0.00		0	31,721,167,400
Total For ES42								0.00		0	31,721,167,400
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.78615		0.00		0	7,500,000,000
Total EXX01 SPOT								0.00		0	7,500,000,000
Total For EXX01								0.00		0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.00618		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	101.60459		0.00		0	0
Total FIFB03 SPOT								0.00		0	0
Total For FIFB03								0.00		0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.27244		0.00		0	0
Total FIFB04 SPOT								0.00		0	0
Total For FIFB04								0.00		0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.09801		0.00		0	0
Total FIFB05 SPOT								0.00		0	0
Total For FIFB05								0.00		0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.21559		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.16919				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.07221				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.25336				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	101.29450				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	99.93317				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	99.93585				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	102.55741				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond			100.00000	75.78947	100.00000	84.29561				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.16126	100.00000	0.16009				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	0.16126	100.00000	0.16009				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.28215	100.00000	11.20036				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	10.98325	100.00000	10.90362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.87110				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	101.68659				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	102.06774				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	102.19880				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			10.51500	99.50015	10.51500	99.41661			630,900,000,000.00		60,000,000	30,000,000
Total FRB05 SPOT									630,900,000,000.00		60,000,000	30,000,000
Total For FRB05									630,900,000,000.00		60,000,000	30,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.79855			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	101.79846			0.00		0	0
Total FRB09 SPOT									0.00		0	0
Total For FRB09									0.00		0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.00242			0.00		0	0
Total FRB10 SPOT									0.00		0	0
Total For FRB10									0.00		0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.54728			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	99.89667			0.00		0	0
Total FRB12 SPOT									0.00		0	0
Total For FRB12									0.00		0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.02469			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			11.37000	92.04936	11.37000	94.91091			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.12929			0.00	0	130,000,000
Total FRB15 SPOT									0.00	0	130,000,000
Total For FRB15									0.00	0	130,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.49279			0.00	0	70,000,000
Total FRB16 SPOT									0.00	0	70,000,000
Total For FRB16									0.00	0	70,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.67601			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.57484			0.00	120,000,000	40,000,000
Total FRB18 SPOT									0.00	120,000,000	40,000,000
Total For FRB18									0.00	120,000,000	40,000,000
FRB19 On 14/04/2021 Spot Bond			12.57000	100.94951	12.57000	100.84870			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	101.51713			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			11.21500	107.19072	11.21500	107.09489		224,300,000,000.00		20,000,000	10,000,000
Total FRBC21 SPOT								224,300,000,000.00		20,000,000	10,000,000
Total For FRBC21								224,300,000,000.00		20,000,000	10,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.93846			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			2.18500	141.18821	2.18500	142.00289			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			2.59000	119.71222	2.59000	278.24819			0.00	0	3,900,000
Total FRBI23 SPOT									0.00	0	3,900,000
Total For FRBI23									0.00	0	3,900,000
FRBI25 On 31/01/2025 Spot Bond			2.46500	112.70975	2.46500	119.69516			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			3.11500	95.41482	3.11500	161.58884			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.22000	103.04977	3.22000	202.80553				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			3.78000	90.15379	3.78000	90.24694				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			7.30700	72.89133	7.30700	72.38100				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01 On 28/10/2024 Spot Bond			9.29500	47.42536	9.29500	46.54955				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ01 On 10/12/2024 Spot Bond			9.54000	46.04678	9.54000	45.13531				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	62.61807	100.00000	62.16408				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	25.15241	100.00000	24.91500				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	31.69249	100.00000	31.22451				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	99.99969				0.00	0	25,000,000
Total FRC107 SPOT										0.00	0	25,000,000
Total For FRC107										0.00	0	25,000,000
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	102.15322				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89441				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	102.05768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	102.05369				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96809				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	102.20297				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	102.02383				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.27388	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	102.13714				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.58064				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.51107				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	46.53393	100.09221	46.19628				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	101.85848				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	106.46467				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	102.01774				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	94.20791	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	102.03768				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	101.88041				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	101.93417				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	102.46144				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.90430				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	72.02871	13.22500	71.95235				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	101.80884				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	101.81083				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.53143				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.80923				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.69500	105.24754	3.69500	108.77254				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.95415				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.95415				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.29598				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.73808				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.95415				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174: On 20/09/2018 Spot Bond				100.00000	0.00000	101.85450				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176: On 20/09/2018 Spot Bond				100.00000	0.00000	101.81667				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177: On 06/08/2023 Spot Bond				100.00000	0.00000	100.83222				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				100.00000	0.00000	102.08712				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond				100.00000	0.00000	78.32699				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 26/01/2021 Spot Bond				100.00000	0.00000	101.08726				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182: On 20/12/2018 Spot Bond				100.00000	0.00000	102.36201				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184: On 20/12/2018 Spot Bond				100.00000	0.00000	102.36002				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.00000	0.00000	101.93432				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	101.93432				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2017 Spot Bond				100.00000	0.00000	101.44179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51043				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	109.16900	10.00000	109.08400				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	102.02953				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	101.17552				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20:On 17/04/2017 Spot Bond				100.00000	0.00000	101.17552				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	100.73460				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20:On 06/05/2017 Spot Bond			8.75000	100.73181	8.75000	100.66075				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	101.90237				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	12.60681	100.00000	12.51540				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	11.66107	100.00000	11.57653				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	97.64873				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	15.09273	100.00000	14.98331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.99390				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	42.69698	100.00000	42.38405				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	100.64096				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	10.03179	100.00000	9.69645				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	41.39668	100.00000	41.09655				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.64092				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	41.37498	100.00000	41.07502				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.63957				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.61194				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.77242				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.73187				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			2.99500	136.31864	2.99500	136.18256				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.57819				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.57173				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.57173				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.35638				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.91695				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.78687				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.87079				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	102.02343				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.60475				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	101.15244				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.85500	130.44042	3.85500	130.30112				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.84242				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 26/01/2021 Spot Bond				100.00000	0.00000	101.38767				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	86.45609				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	90.28374				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	87.10686				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	92.21598				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	94.62962				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	85.48535				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	85.14045				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	102.43169				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	92.28718				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	102.40961				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	101.93984				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	87.92005			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	74.25364			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	91.27674			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	79.78718			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	102.18190			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.94701			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			3.52500	113.99052	3.52500	132.52269			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	102.04561			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			3.57500	106.26116	3.57500	132.18330			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			3.55500	104.30327	3.55500	132.31892			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			2.61000	101.60162	2.61000	137.99924			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74 On 20/09/2016 Spot Bond			2.68000	102.53199	2.68000	151.49132			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.04609			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	101.81470			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	102.03371			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	102.32819			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.25260			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	101.98015			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	101.97815			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.13691			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	18.05011	100.00000	17.91925			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	44.76322	100.00000	44.43868			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	85.38283	100.00000	84.79263			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD13U On 31/12/2019 Spot Bond			100.00000	14.44760	100.00000	14.34171				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	101.87812				0.00	2,080,000,000	2,080,000,000
Total FRJ17 SPOT										0.00	2,080,000,000	2,080,000,000
Total For FRJ17										0.00	2,080,000,000	2,080,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.93008				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.13749				0.00	0	11,900,000,000
Total FRJ19 SPOT										0.00	0	11,900,000,000
Total For FRJ19										0.00	0	11,900,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.18893				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.33629				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	102.75039				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	3.24144	100.00000	3.22277				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	3.24144	100.00000	3.22277				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.18800	84.81515	2.18800	111.08912				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.52500	109.53404	2.52500	118.61574				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.00932				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS103 On 23/01/2024 Spot Bond			10.38000	101.24643	10.38000	101.16095			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.24643	10.38000	101.16095			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.66500	106.82632	2.66500	115.86677			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.66000	218.65048	2.66000	218.43838			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.63500	116.56231	2.63500	116.44933			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.69000	217.77644	2.69000	217.56466			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	91.93837			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.95000	115.36188	2.95000	115.24712			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			2.83000	112.83569	2.83000	112.72454			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.83000	112.83569	2.83000	112.72454			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			2.81000	118.74175	2.81000	214.11176			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			2.86000	212.90265	2.86000	212.69267			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.48000	104.76747	2.48000	104.66727			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			2.89000	167.36883	2.89000	211.84669			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.10500	93.27352	3.10500	107.71280			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			3.15500	102.34266	3.15500	160.94390			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			3.55500	87.45607	3.55500	100.08216			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			3.14500	102.47234	3.14500	161.10486			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/08/2016 Spot Bond			100.00000	88.08822	100.00000	87.47931			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.20500	160.30443	3.20500	160.14191			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.40000	197.16195	3.40000	198.07223			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	82.94036			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.48500	88.15128	3.48500	101.22477			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.45500	88.52786	3.45500	101.71934			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS136 On 31/01/2038 Spot Bond			3.26500	89.98418	3.26500	104.92106				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.01500	163.37739	3.01500	163.21424				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.17000	204.35142	3.17000	204.14478				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.00000	0.00000	100.55154				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	101.66648				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	105.03795				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.14500	161.26758	3.14500	161.10486				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.14500	161.26758	3.14500	161.10486				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 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
FRS145 On 31/03/2028 Spot Bond			3.43500	95.02904	3.43500	156.51161				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.25000	112.51834	3.25000	112.58903				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			2.69500	137.98209	2.69500	138.30567				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	76.21100			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.49500	155.16863	3.49500	155.58027			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.53500	154.49563	3.53500	154.96293			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.22000	111.89016	3.22000	112.85171			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.50500	154.75360	3.50500	155.42568			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.35000	121.53687	2.35000	282.49473			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.24000	122.38415	2.24000	284.46663			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.96000	116.96233	2.96000	271.84846			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.65500	101.45304	2.65500	138.59162			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.89872			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.18500	142.13542	2.18500	142.00289			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.16172			0.00	920,000,000	0
Total FRS56 SPOT									0.00	920,000,000	0
Total For FRS56									0.00	920,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.41840			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.75610			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			2.50500	115.72815	2.50500	115.61724			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	55.29109	104.97509	54.87251			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	51.22138	101.07593	50.84647			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	44.92742	100.44759	44.60039			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	49.48710	100.76967	49.12585			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			2.18000	124.16132	2.18000	124.04573			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			2.41000	97.51215	2.41000	120.21165			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.24535			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.44000	97.28361	2.44000	119.92962			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	100.10727			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			2.44000	120.84880	2.44000	280.89337			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.61730			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.17206			0.00	200,000,000	50,000,000
Total FRS96 SPOT									0.00	200,000,000	50,000,000
Total For FRS96									0.00	200,000,000	50,000,000
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			7.46500	101.89520	7.46500	101.83397			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.80000	101.54012	8.80000	101.46885			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			9.06500	103.89742	9.06500	103.82195			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.69000	98.54835	9.69000	98.47236			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			10.00000	97.25397	10.00000	97.17621			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.77500	87.82429	10.77500	87.74960			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			10.91000	99.01294	10.91000	98.92677			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			11.32000	90.76621	11.32000	90.68433			0.00	0	1,396,950,000
Total FRX26 SPOT									0.00	0	1,396,950,000
Total For FRX26									0.00	0	1,396,950,000
FRX30 On 31/01/2030 Spot Bond			11.48000	91.58667	11.48000	91.50244			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			11.71000	87.39985	11.71000	87.31792			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			11.37500	72.68420	11.37500	72.61832			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	101.64542			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.66534			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	101.71510			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	101.79476			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	101.85450			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	102.11327			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.31799			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.21117			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	100.32813			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.33939			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.34876			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.38995			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	3.66655	100.00000	3.63996			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	0.61514	100.00000	0.61068			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	25.33919	100.00000	25.15548			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	4.25121	100.00000	4.22039			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	0.71323	100.00000	0.70806			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	10.05888	100.00000	9.96393			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	1.79026	100.00000	1.77337			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	0.31863	100.00000	0.31562			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	1.61719	100.00000	1.60534			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.79026	100.00000	1.77337			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	1.79026	100.00000	1.77337			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	1.79026	100.00000	1.77337			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	1.79026	100.00000	1.77337			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	101.27856			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			10.34000	100.74918	10.34000	100.66596			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.21060			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	100.21667			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.21907			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.23466			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	100.25382			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.26576			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	100.16986			0.00	0	0
Total GPT37 SPOT									0.00	0	0
Total For GPT37									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.54360	100.00000	11.45992			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	31.54549	100.00000	31.31678			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	15.58888	100.00000	15.47585			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	11.47122	100.00000	11.38806			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	100.92341			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	100.95400			0.00	1,050,000,000	1,050,000,000
Total GRH1A3 SPOT									0.00	1,050,000,000	1,050,000,000
Total For GRH1A3									0.00	1,050,000,000	1,050,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.99196			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.04465			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
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.08054			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	99.77252			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.27819			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.69698			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.18560			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.51503			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.52791			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003			0.00	0	270,800,000
Total GRX01U SPOT									0.00	0	270,800,000
Total For GRX01U									0.00	0	270,800,000
GSIS04 On 05/12/2016 Spot Bond			100.00000	75.60322	100.00000	75.00000			0.00	0	69,000,000,000
Total GSIS04 SPOT									0.00	0	69,000,000,000
Total For GSIS04									0.00	0	69,000,000,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.11422			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	103.15479				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.06628				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	13.16479	100.00000	13.06934				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	99.77234				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	100.75303				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.58832				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	102.65712				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	100.64342				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	101.14041				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HILC31 On 10/08/2016 Spot Bond				100.00000	0.00000	100.53425				0.00	0	0
Total HILC31 SPOT										0.00	0	0
Total For HILC31										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.71134	100.00000	9.64016				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.71134	100.00000	9.64016				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.30192	100.00000	10.22641				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.30192	100.00000	10.22641				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.06123	100.00000	10.98016				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.06123	100.00000	10.98016				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	11.98928	100.00000	11.90141				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
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	100.77643				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	109.16900	10.00000	109.08400				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			10.13000	102.80162	10.13000	102.71792				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.38622				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.36568				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	101.38477				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	101.18061				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			9.53000	104.11777	9.53000	104.03791				0.00	0	1,150,000,000
Total HWAY20 SPOT										0.00	0	1,150,000,000
Total For HWAY20										0.00	0	1,150,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.05375	100.00000	15.94681				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/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
HWAY2 On 07/12/2023 Spot Bond			2.23000	122.46152	2.23000	284.64668			0.00	0	12,700,000,000
Total HWAY23 SPOT									0.00	0	12,700,000,000
Total For HWAY23									0.00	0	12,700,000,000
HWAY2 On 07/12/2024 Spot Bond			2.10000	126.33422	2.10000	293.65142			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.53000	100.26151	2.53000	100.16555			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			10.91500	90.16339	10.91500	90.08446			0.00	0	8,170,000,000
Total HWAY34 SPOT									0.00	0	8,170,000,000
Total For HWAY34									0.00	0	8,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.27495	100.00000	12.19319			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.93000	89.83333	10.93000	89.75458			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.27493	100.00000	12.19317			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	93.87755	100.00000	93.16456			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	93.10698	100.00000	92.40868			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	83.06998	100.00000	82.51121			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.80000	126.22476	1.80000	126.11104		69,917,300,280,000.00		38,842,944,600	78,520,809,200
Total I2025 SPOT								69,917,300,280,000.00		38,842,944,600	78,520,809,200
Total For I2025								69,917,300,280,000.00		38,842,944,600	78,520,809,200

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 28/02/2033 Spot Bond			1.90000	105.34561	1.90000	105.25009			144,912,240,000.00	76,269,600	60,523,122,400
Total I2033 SPOT									144,912,240,000.00	76,269,600	60,523,122,400
Total For I2033									144,912,240,000.00	76,269,600	60,523,122,400
I2038 On 31/01/2038 Spot Bond			1.90500	131.88721	1.90500	131.76724			83,472,102,042,000.00	43,817,376,400	139,225,890,400
Total I2038 SPOT									83,472,102,042,000.00	43,817,376,400	139,225,890,400
Total For I2038									83,472,102,042,000.00	43,817,376,400	139,225,890,400
I2046 On 31/03/2046 Spot Bond			2.01000	129.56791	2.01000	129.44907			84,580,680,204,000.00	42,079,940,400	155,955,196,000
Total I2046 SPOT									84,580,680,204,000.00	42,079,940,400	155,955,196,000
Total For I2046									84,580,680,204,000.00	42,079,940,400	155,955,196,000
I2050 On 31/12/2050 Spot Bond			2.00000	139.94841	2.00000	139.82003			57,843,830,968,000.00	28,921,915,484	69,339,879,400
Total I2050 SPOT									57,843,830,968,000.00	28,921,915,484	69,339,879,400
Total For I2050									57,843,830,968,000.00	28,921,915,484	69,339,879,400
IBL22 On 15/03/2018 Spot Bond			9.00000	103.81683	9.00000	103.74235			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			8.79500	102.33493	8.79500	102.26228			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	100.74811			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.15000	99.84998	2.15000	138.40960			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			2.25500	103.57046	2.25500	141.48877			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	101.69636			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			9.12000	100.95039	9.12000	100.87663			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	102.16449			0.00	0	500,000,000
Total IBL42 SPOT									0.00	0	500,000,000
Total For IBL42									0.00	0	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
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.84500	99.60440	9.84500	99.52597			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			10.35000	93.69422	10.35000	93.61633			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.30000	98.05792	9.30000	97.98489			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			10.34000	98.99496	10.34000	98.91273			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	100.69972			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.05111			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			8.12500	102.37165	8.12500	102.30415			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			9.62500	99.92769	9.62500	99.85030			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	100.79122			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.47817			0.00	0	100,000,000
Total IBL57 SPOT									0.00	0	100,000,000
Total For IBL57									0.00	0	100,000,000
IBL58 On 13/02/2017 Spot Bond			8.77000	102.48373	8.77000	102.41126			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			9.58500	101.88417	9.58500	101.80559				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.82500	100.13997	10.82500	100.05300				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	101.46765				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	100.89183				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.70275				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.74908				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	100.84033				0.00	0	2,500,000,000
Total IBL65 SPOT										0.00	0	2,500,000,000
Total For IBL65										0.00	0	2,500,000,000
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	99.77654				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			2.98500	136.38877	2.98500	136.25272				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	101.55864				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	21.54533	100.00000	21.38742				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.36200				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.37205			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				102.88544	0.00000	100.21545			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	100.22146			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			10.87500	96.48921	10.87500	96.40595			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			9.41500	104.91553	9.41500	104.83601			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	17.84209	100.00000	17.71274			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	10.99222	100.00000	10.91252			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	100.85448			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	101.76477			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	16.68961	100.00000	18.97668			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.33956			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.35071			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			9.71500	100.52882	9.71500	100.45110			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			10.31000	100.50399	10.31000	100.42166			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.20626			0.00	240,000,000	80,000,000
Total IBL89 SPOT									0.00	240,000,000	80,000,000
Total For IBL89									0.00	240,000,000	80,000,000
IBL90U On 20/05/2019 Spot Bond			100.00000	19.16755	100.00000	18.98858			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond			100.00000	20.80986	100.00000	20.61555		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total IBL91 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For IBL91								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02137	100.00000	0.02123			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	100.97333			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.69151			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.40000	93.90704	10.40000	93.82903			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.16753			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.80422			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.22000	91.35236	11.22000	91.27110			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.51486			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.02000	95.73736	12.02000	95.57728			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	101.73799	5.00000	101.69658			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	100.64977	5.00000	100.60904			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	100.90813	4.00000	100.87556			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	100.54253	4.00000	100.50989			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	96.09517	100.00000	95.35974			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	96.04121	100.00000	95.30620			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	96.04121	100.00000	95.30620			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			9.62000	94.75655	9.62000	94.68360			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			9.02000	100.00448	9.02000	100.19195			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	7.15408	100.00000	8.87744			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	36.32266	100.00000	36.05644				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	40.06504	100.00000	39.77457				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	3.13092	100.00000	3.11319				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.40869	100.00000	10.33240				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	12.75964	100.00000	12.66713				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	14.21628	100.00000	14.11208				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.73898	100.00000	11.66122				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	64.63676	100.00000	64.16302				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.04240	100.00000	11.95509				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	20.66904	100.00000	20.51919				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	98.43546	100.00000	97.67239				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	98.74474	100.00000	98.00043				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN318U On 25/06/2017 Spot Bond			100.00000	50.22742	100.00000	49.90349			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	50.22742	100.00000	49.90349			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	55.84647	100.00000	55.44159			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	10.91092	100.00000	10.83182			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	13.56568	100.00000	13.45671			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	59.84001	100.00000	58.95617			0.00	0	0
Total IN330U SPOT									0.00	0	0
Total For IN330U									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.97335			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	101.93999			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	101.12482	6.50000	101.07180			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	102.00404			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	109.16900	10.00000	109.08400			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.93343				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	103.75497				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	107.95925				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	100.70006				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.33246				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	100.73810				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			12.87000	103.67976	12.87000	103.57324				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	100.00000	100.00000	99.18478				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	109.16900	10.00000	109.08400				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	101.25462				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			8.62500	101.42002	8.62500	101.34984				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	101.49624				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.52716			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.54780			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.16553			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.18556			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	99.93072			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	101.82595			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	101.87918			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	101.91112			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	101.77454			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	101.79444			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	101.81434			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.74315			0.00	0	0
Total IPFC10 SPOT									0.00	0	0
Total For IPFC10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			10.77000	95.15443	10.77000	95.07310			1,759,818,000,000.00	163,400,000	1,931,700,000
Total IPL10 SPOT									1,759,818,000,000.00	163,400,000	1,931,700,000
Total For IPL10									1,759,818,000,000.00	163,400,000	1,931,700,000
IPL6 On 28/09/2017 Spot Bond			9.51000	102.15891	9.51000	102.08155			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	42.60152	100.00000	42.32081			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	101.41774			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.61764			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.07098			0.00	0	1,600,000,000
Total IPL9 SPOT									0.00	0	1,600,000,000
Total For IPL9									0.00	0	1,600,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.76889			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	99.92213			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.08500	99.23212	3.08500	135.55295			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			3.70500	152.53147	3.70500	152.37067			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	101.60494			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.42364			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.10334			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.74571			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	100.08329			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			3.80000	107.07335	3.80000	107.89346			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			3.80000	106.98409	3.80000	107.89346			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	99.73396			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.21968			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	100.73196			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			12.57000	103.58396	12.57000	103.47994			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	101.85878			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	101.33445			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	15.28453	100.00000	15.17250			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			11.37500	105.28287	11.37500	105.18795			0.00	0	0
Total IV08 SPOT												0.00	0	0
Total For IV08												0.00	0	0
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	102.22406			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			3.80500	151.02968	3.80500	150.86927			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA622	On	02/06/2016	Spot Bond			7.65000	99.91623	7.65000	99.97905			0.00	0	0
Total IVA622 SPOT												0.00	0	0
Total For IVA622												0.00	0	0
IVA623	On	09/06/2016	Spot Bond			7.65000	99.93716	7.65000	99.81173			0.00	0	0
Total IVA623 SPOT												0.00	0	0
Total For IVA623												0.00	0	0
IVA624	On	15/06/2016	Spot Bond			7.65000	99.81173	7.65000	99.68660			0.00	0	0
Total IVA624 SPOT												0.00	0	0
Total For IVA624												0.00	0	0
IVA625	On	23/06/2016	Spot Bond			7.75000	99.64034	7.75000	99.51402			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	99.34609	7.75000	99.22051			0.00	0	0
Total IVA627 SPOT												0.00	0	0
Total For IVA627												0.00	0	0
IVA630	On	28/07/2016	Spot Bond			7.80000	98.90098	7.80000	98.77572			0.00	0	0
Total IVA630 SPOT												0.00	0	0
Total For IVA630												0.00	0	0
IVA633	On	18/08/2016	Spot Bond			7.80000	98.46396	7.80000	98.36048			0.00	0	0
Total IVA633 SPOT												0.00	0	0
Total For IVA633												0.00	0	0
IVA634	On	25/08/2016	Spot Bond			7.80000	98.31915	7.80000	98.21597			0.00	0	0
Total IVA634 SPOT												0.00	0	0
Total For IVA634												0.00	0	0
IVA635	On	01/09/2016	Spot Bond			7.80000	98.17476	7.80000	98.05133			0.00	0	0
Total IVA635 SPOT												0.00	0	0
Total For IVA635												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA636 On 08/09/2016 Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0
Total IVA636 SPOT									0.00	0	0
Total For IVA636									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.01189			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.05684			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.27209			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.28620			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.22269			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.26224			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	100.85934			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	101.77493			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	100.42914			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.48422				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.92879				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.66534				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	101.57881				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	101.61418				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	95.41090				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			10.18500	101.26876	10.18500	101.18588				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	20.03154	100.00000	19.89811				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	15.77927	100.00000	15.66362				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			10.44000	99.17143	10.44000	99.08828				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	100.87333				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.52904				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.71959				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.27835				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	99.99982				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	100.79128				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	100.59342				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	101.67657				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.48247				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	99.86727				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	100.78718				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	101.59913				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	100.44616				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	100.66783				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.95830			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	99.83173			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	101.81883			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.73995			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.14221			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.12811			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.76046			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.28030			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.28030			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.20553	100.00000	2.19303			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	33.75270	100.00000	33.50799			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	25.22995	100.00000	25.04703			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	3.18491	100.00000	3.16682		468,715,220,000,000.00	4,687,152,200	4,687,152,200	
Total IVC80U SPOT								8,715,220,000,000.00	4,687,152,200	4,687,152,200	
Total For IVC80U								8,715,220,000,000.00	4,687,152,200	4,687,152,200	
IVP635 On 30/08/2016 Spot Bond			7.80000	98.21597	7.80000	98.09244		0.00	0	0	
Total IVP635 SPOT								0.00	0	0	
Total For IVP635								0.00	0	0	
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.90417		0.00	0	0	
Total JAS01 SPOT								0.00	0	0	
Total For JAS01								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	99.86265		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	99.75795		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	99.92791		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	17.38882	100.00000	17.24210		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	102.40151		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	100.90820		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	100.89082		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			9.77000	126.63990	9.77000	126.54146		0.00	0	0	
Total KW01 SPOT								0.00	0	0	
Total For KW01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.66358			0.00	20,000,000	10,000,000
Total LBK03 SPOT									0.00	20,000,000	10,000,000
Total For LBK03									0.00	20,000,000	10,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.80957			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.00718			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.74569			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	100.89223			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			10.92000	96.55150	10.92000	96.46785			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	102.69256	9.71000	102.61234			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	101.82388			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	33.22263	100.00000	32.97912			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	100.76450			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			9.66000	100.19887	9.66000	100.12100			0.00	0	3,760,000,000
Total LGL02 SPOT									0.00	0	3,760,000,000
Total For LGL02									0.00	0	3,760,000,000
LGL03 On 03/04/2018 Spot Bond			9.90000	97.62408	9.90000	97.54679			0.00	0	10,000,000
Total LGL03 SPOT									0.00	0	10,000,000
Total For LGL03									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			10.97000	96.88083	10.97000	96.79559			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	99.74551			0.00	0	80,000,000
Total LGL05 SPOT									0.00	0	80,000,000
Total For LGL05									0.00	0	80,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.65245			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	99.83153			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	100.63207			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			13.91500	99.61280	13.91500	99.50362			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			14.92000	99.24435	14.92000	99.12799			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.29573			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.34311			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.36184			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.38429			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.48365			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	99.77539				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	100.68445				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	98.86947				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	94.99256				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	98.26815				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.96318				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	101.97570				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	101.07644				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	101.16177				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	101.97255				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	101.76150				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	99.91660				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.49919				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	100.96119				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.56943				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.52483				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.21309				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.36654				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	99.91096				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	101.77978				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	101.89078				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.39255				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.41447				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.46771				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 30/10/2017 Spot Bond			2.30000	97.29428	2.30000	103.52908			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.23517			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.43702			0.00	0	0
Total MBLSA4 SPOT									0.00	0	0
Total For MBLSA4									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	43.06421	100.00000	42.74857			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	41.77215	100.00000	41.46599			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	41.83940	100.00000	41.53273			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	40.20071	100.00000	39.90925			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	53.74491	100.00000	53.35526			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	100.82614			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			9.81500	99.33204	9.81500	99.25405			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			9.86500	98.90228	9.86500	98.82425			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	101.23314	8.91000	101.16084			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/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
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.35077				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	103.33836				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	103.48000				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			8.93500	101.29464	8.93500	101.22244				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			9.83500	102.80662	9.83500	102.72531				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			10.69500	101.36635	10.69500	101.27935				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.70515				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			10.72000	100.96309	10.72000	100.79315				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.86000	99.15590	9.86000	99.07771				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.81752				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			10.57000	99.15057	10.57000	100.24172				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.40486				0.00	80,000,000	80,000,000
Total MMIG03 SPOT										0.00	80,000,000	80,000,000
Total For MMIG03										0.00	80,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2030 Spot Bond			12.42000	96.14507	12.42000	97.39773			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			11.85500	102.32464	11.85500	99.02474			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	63.38208	100.00000	62.92256			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			9.56000	99.14912	9.56000	99.07325			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			9.55000	104.60925	9.55000	104.52885			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	79.38940	100.00000	78.89528			0.00	0	0
Total MTN05U SPOT									0.00	0	0
Total For MTN05U									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	63.04839	100.00000	62.69021			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	66.57089	100.00000	66.08825			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	18.35503	100.00000	21.21746		60,000,000,000,000.00	0.00	600,000,000	200,000,000
Total MTN08U SPOT								60,000,000,000,000.00	0.00	600,000,000	200,000,000
Total For MTN08U								60,000,000,000,000.00	0.00	600,000,000	200,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	19.94690	100.00000	19.81475			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.04837	100.89771	7.98956			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	8.14560	100.61875	8.08622			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ 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
N4A30€ 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
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.73503				0.00	526,300,800	0
Total N5B23 SPOT										0.00	526,300,800	0
Total For N5B23										0.00	526,300,800	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.75495				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	101.97197				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	112.18659				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.88068	100.00000	12.78729				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	13.78548	100.00000	13.68553			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			10.90500	88.36638	10.90500	88.28992			0.00	0	30,000,000
Total NAM01 SPOT									0.00	0	30,000,000
Total For NAM01									0.00	0	30,000,000
NAM02 On 29/06/2020 Spot Bond			10.47000	101.34450	10.47000	101.25975			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10I On 25/07/2016 Spot Bond			8.50000	102.28780	8.50000	102.21720			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11I On 28/11/2020 Spot Bond			10.24500	95.54985	10.24500	95.47205			0.00	0	1,000,000,000
Total NBK11A SPOT									0.00	0	1,000,000,000
Total For NBK11A									0.00	0	1,000,000,000
NBK12I On 19/03/2021 Spot Bond			10.58000	97.56717	10.58000	97.48521			0.00	0	600,000,000
Total NBK12A SPOT									0.00	0	600,000,000
Total For NBK12A									0.00	0	600,000,000
NBK13I On 19/03/2024 Spot Bond			10.52500	97.90364	10.52500	97.82180			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.64177			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 26/06/2021 Spot Bond			10.38000	99.92414	10.38000	99.86590			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			10.62000	95.11544	10.62000	95.03437			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	100.75558			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			11.38000	92.42434	11.38000	92.34007			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.85904			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 22/04/2026 Spot Bond			11.55000	91.91432	11.55000	91.82976			0.00	0	2,002,814,300
Total NBK17A SPOT									0.00	0	2,002,814,300
Total For NBK17A									0.00	0	2,002,814,300
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.12284			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			10.35000	96.63546	10.35000	96.55556			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	101.56843			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			10.77000	95.23562	10.77000	95.15378			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.25752			0.00	0	140,000,000
Total NBK19B SPOT									0.00	0	140,000,000
Total For NBK19B									0.00	0	140,000,000
NBK20I On 01/06/2026 Spot Bond			11.27000	94.76480	11.27000	94.67967			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.39329			0.00	0	730,000,000
Total NBK20B SPOT									0.00	0	730,000,000
Total For NBK20B									0.00	0	730,000,000
NBK21I On 21/07/2027 Spot Bond			11.82000	96.71104	11.82000	96.61955			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.45571			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.74000	102.03568	9.74000	101.95661			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.40659				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			11.47000	96.05081	11.47000	95.96352				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.38113				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			11.72000	95.64100	11.72000	95.55224				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.56565				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			10.76500	102.68407	10.76500	102.59488				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.70244				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	11.65944	100.00000	11.58262				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.09054				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			11.36000	99.56763	11.36000	99.47799				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.06188				0.00	1,000,000,000	500,000,000
Total NBK27B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK27B										0.00	1,000,000,000	500,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.36798				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.38845				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.40338				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.42165				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.19209				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.58209				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.60460				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.61748				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.63342				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.74500	107.22054	9.74500	107.13740				0.00	0	920,000,000
Total NBK3A SPOT										0.00	0	920,000,000
Total For NBK3A										0.00	0	920,000,000
NBK4 On 28/10/2024 Spot Bond			11.94500	38.78661	11.94500	38.75076				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.16998				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.45729				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.76987				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.70047				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.64044				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	100.82222				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	101.85444				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			11.11500	99.89367	11.11500	99.80561				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	101.84448				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			11.15000	98.81206	11.15000	98.72469				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	101.85444				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	101.69121				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	101.69129				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	101.87027				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.89017				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.02279				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.29436				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.74486				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.36512				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.08162				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.02945				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			11.38500	97.09834	11.38500	99.44873				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	99.22923				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.37903				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.26906				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.85593				0.00	80,000,000	20,000,000
Total NED19 SPOT										0.00	80,000,000	20,000,000
Total For NED19										0.00	80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED20 On 01/07/2020 Spot Bond			12.27000	100.16046	12.27000	101.68267			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.23131			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	112.70648	9.44500	112.62171			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
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	100.52826			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.86033	13.50000	100.75238			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.25000	178.68819	2.25000	178.52082			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			2.66000	103.52231	2.66000	117.88396			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	195.86817	3.45000	195.68390			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.05000	114.46810	3.05000	114.35332			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			3.29500	157.93266	3.29500	148.64555			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			3.20500	160.17066	3.20500	160.14191				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.77000	102.02000	9.77000	101.93983				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	63.87372	100.00000	63.49095				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			10.40000	100.52737	10.40000	100.44909				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				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	100.25471				0.00	200,000,000	100,000,000
Total NQ1A17 SPOT										0.00	200,000,000	100,000,000
Total For NQ1A17										0.00	200,000,000	100,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.25027				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	100.42376				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.25863				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.24323				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.60000	100.53495	10.60000	100.45503				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	100.25915				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.25619				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.27590				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.80000	100.54254	10.80000	100.46097				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.26211				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.26360				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.28859				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.31804				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.26803				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.29565				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.63500	105.85263	9.63500	105.77101				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			10.50000	109.21503	10.50000	109.12396				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02 On 31/05/2023 Spot Bond			2.14500	179.57641	2.14500	179.40975				0.00	0	8,900,000,000
Total NRA023 SPOT										0.00	0	8,900,000,000
Total For NRA023										0.00	0	8,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA021 On 30/11/2028 Spot Bond			12.02000	101.66304	12.02000	101.56581			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.39140			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.87516			0.00	0	500,000,000
Total NTC16 SPOT									0.00	0	500,000,000
Total For NTC16									0.00	0	500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.09102			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.04705			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	100.91337			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	100.10835			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.13303			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.51098	100.00000	18.37677			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.54255			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			10.92000	95.53776	10.92000	95.45499			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	102.06965			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			11.10000	94.66400	11.10000	97.92487			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			11.70500	96.47429	11.70500	96.38487			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.37000	93.05937	12.37000	94.76491			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	102.02634			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			11.69500	98.98450	11.69500	98.89283			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.27000	97.53653	12.27000	97.44190			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	86.90476	100.00000	86.28842			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	109.16900	10.00000	109.08400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	100.02189			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	100.02233			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	99.90895			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	99.91124			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.67789			0.00	0	0
Total PMM26 SPOT									0.00	0	0
Total For PMM26									0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.20158			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	96.05618			0.00	250,000,000	550,000,000
Total PPC002 SPOT									0.00	250,000,000	550,000,000
Total For PPC002									0.00	250,000,000	550,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.55456			0.00	0	125,000,000
Total PPC003 SPOT									0.00	0	125,000,000
Total For PPC003									0.00	0	125,000,000
PPC004 On 30/06/2021 Spot Bond			10.67000	99.72878	10.67000	101.07062			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	100.85485			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	100.86360			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	100.88304			0.00	140,000,000	70,000,000
Total PRE1B1 SPOT									0.00	140,000,000	70,000,000
Total For PRE1B1									0.00	140,000,000	70,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.96655			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	100.98596			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.19000	42.43197	9.19000	42.40073			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			7.47500	104.58670	7.47500	104.52378			559,440,000,000,000.00	342,400,000,000	204,477,400,000
Total R159 SPOT									9,440,000,000,000.00	342,400,000,000	204,477,400,000
Total For R159									9,440,000,000,000.00	342,400,000,000	204,477,400,000
R159P On 15/09/2016 Spot Bond			7.30500	98.01867	7.30500	97.96102			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.33500	112.52030	9.37000	112.19269			715,306,646,815,000.00	1,897,729,689,000	1,090,128,652,200
Total R186 SPOT									15,306,646,815,000.00	897,729,689,000	1,090,128,652,200
Total For R186									15,306,646,815,000.00	897,729,689,000	1,090,128,652,200
R187P On 21/12/2026 Spot Bond			9.11000	39.09970	9.11000	39.07116			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			9.03000	36.08441	9.03000	36.05830			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			1.74000	293.90027	1.74000	293.63715			17,822,201,604,000.00	10,242,644,600	26,412,281,700
Total R197 SPOT									17,822,201,604,000.00	10,242,644,600	26,412,281,700
Total For R197									17,822,201,604,000.00	10,242,644,600	26,412,281,700
R202 On 07/12/2033 Spot Bond			1.86000	243.59700	1.86000	243.37653			248,973,890,730,000.00	133,856,930,500	252,366,559,100
Total R202 SPOT									18,973,890,730,000.00	133,856,930,500	252,366,559,100
Total For R202									18,973,890,730,000.00	133,856,930,500	252,366,559,100
R2023 On 28/02/2023 Spot Bond			9.10500	95.34216	9.12500	95.17847			079,730,817,000,000.00	667,735,400,000	567,468,522,100
Total R2023 SPOT									9,730,817,000,000.00	667,735,400,000	567,468,522,100
Total For R2023									9,730,817,000,000.00	667,735,400,000	567,468,522,100
R203 On 15/09/2017 Spot Bond			7.97500	102.16788	8.00000	102.07272			498,079,700,030,000.00	62,455,134,800	814,036,512,200
Total R203 SPOT									18,079,700,030,000.00	62,455,134,800	314,036,512,200
Total For R203									18,079,700,030,000.00	62,455,134,800	314,036,512,200
R2030 On 31/01/2030 Spot Bond			9.74000	89.78375	9.74000	89.71341			697,435,456,544,000.00	584,952,305,600	970,746,360,200
Total R2030 SPOT									17,435,456,544,000.00	584,952,305,600	970,746,360,200
Total For R2030									17,435,456,544,000.00	584,952,305,600	970,746,360,200
R2032 On 31/03/2032 Spot Bond			9.85000	88.79340	9.85000	88.72346			359,075,710,000,000.00	544,068,600,000	467,136,638,300
Total R2032 SPOT									9,075,710,000,000.00	544,068,600,000	467,136,638,300
Total For R2032									9,075,710,000,000.00	544,068,600,000	467,136,638,300
R2035 On 28/02/2035 Spot Bond			9.86000	94.00470	9.86000	93.93138			616,705,402,000,000.00	468,225,700,000	588,800,181,200
Total R2035 SPOT									16,705,402,000,000.00	468,225,700,000	588,800,181,200
Total For R2035									16,705,402,000,000.00	468,225,700,000	588,800,181,200

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 31/01/2037 Spot Bond			9.93000	90.48933	9.93000	90.41709			673,117,580,000,000.00	470,606,000,000	859,752,763,700
Total R2037 SPOT									73,117,580,000,000.00	470,606,000,000	359,752,763,700
Total For R2037									73,117,580,000,000.00	470,606,000,000	359,752,763,700
R204 On 21/12/2018 Spot Bond			8.39000	102.78981	8.41500	102.66458			537,015,661,391,000.00	302,385,656,900	735,233,797,500
Total R204 SPOT									17,015,661,391,000.00	302,385,656,900	735,233,797,500
Total For R204									17,015,661,391,000.00	302,385,656,900	735,233,797,500
R2040 On 31/01/2040 Spot Bond			9.99000	94.19498	9.99000	94.11932			384,744,870,000,000.00	38,513,000,000	388,091,000,000
Total R2040 SPOT									14,744,870,000,000.00	38,513,000,000	388,091,000,000
Total For R2040									14,744,870,000,000.00	38,513,000,000	388,091,000,000
R2044 On 31/01/2044 Spot Bond			10.00000	91.37189	10.00000	91.29843			012,398,500,000,000.00	601,239,850,000	771,021,724,700
Total R2044 SPOT									12,398,500,000,000.00	601,239,850,000	771,021,724,700
Total For R2044									12,398,500,000,000.00	601,239,850,000	771,021,724,700
R2048 On 28/02/2048 Spot Bond			9.99500	90.42242	9.99500	90.35094			497,375,936,250,000.00	1,150,312,750,000	978,734,325,700
Total R2048 SPOT									17,375,936,250,000.00	150,312,750,000	978,734,325,700
Total For R2048									17,375,936,250,000.00	150,312,750,000	978,734,325,700
R207 On 15/01/2020 Spot Bond			8.69500	98.44184	8.72000	98.29872			553,305,349,173,500.00	868,695,267,300	963,349,456,300
Total R207 SPOT									13,305,349,173,500.00	868,695,267,300	963,349,456,300
Total For R207									13,305,349,173,500.00	868,695,267,300	963,349,456,300
R208 On 31/03/2021 Spot Bond			8.85000	93.12557	8.87000	92.98618			185,132,700,000,000.00	359,902,000,000	677,270,584,000
Total R208 SPOT									15,132,700,000,000.00	359,902,000,000	677,270,584,000
Total For R208									15,132,700,000,000.00	359,902,000,000	677,270,584,000
R209 On 31/03/2036 Spot Bond			9.78000	70.47359	9.81000	70.22151			145,028,182,200,000.00	628,325,990,000	1,093,769,680,300
Total R209 SPOT									15,028,182,200,000.00	628,325,990,000	1,093,769,680,300
Total For R209									15,028,182,200,000.00	628,325,990,000	1,093,769,680,300
R210 On 31/03/2028 Spot Bond			1.80500	184.61355	1.80500	184.44728			135,393,676,696,000.00	75,010,347,200	128,215,942,700
Total R210 SPOT									15,393,676,696,000.00	75,010,347,200	128,215,942,700
Total For R210									15,393,676,696,000.00	75,010,347,200	128,215,942,700
R211 On 31/01/2017 Spot Bond			0.75000	139.78587	0.75000	139.67195			71,414,124,075,000.00	95,218,832,100	158,981,000,000
Total R211 SPOT									1,414,124,075,000.00	95,218,832,100	158,981,000,000
Total For R211									1,414,124,075,000.00	95,218,832,100	158,981,000,000
R212 On 31/01/2022 Spot Bond			1.68500	145.86824	1.68500	145.73818			154,189,805,892,000.00	91,507,303,200	171,102,213,900
Total R212 SPOT									14,189,805,892,000.00	91,507,303,200	171,102,213,900
Total For R212									14,189,805,892,000.00	91,507,303,200	171,102,213,900
R213 On 28/02/2031 Spot Bond			9.73500	80.68308	9.77000	80.39244			595,289,313,000,000.00	369,315,800,000	711,458,335,700
Total R213 SPOT									15,289,313,000,000.00	369,315,800,000	711,458,335,700
Total For R213									15,289,313,000,000.00	369,315,800,000	711,458,335,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			9.92500	70.35475	9.92500	70.29952			368,308,785,000,000.00	339,376,200,000	837,244,850,000
Total R214 SPOT												8,308,785,000,000.00	339,376,200,000	837,244,850,000
Total For R214												8,308,785,000,000.00	339,376,200,000	837,244,850,000
R230C	On	15/09/2016	Spot Bond			7.30500	98.01867	7.30500	97.96102			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			7.29500	99.70110	7.29500	99.64154			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			7.35500	96.16784	7.35500	96.11092			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			7.97500	92.18194	7.97500	92.12287			0.00	0	0
Total R331C SPOT												0.00	0	0
Total For R331C												0.00	0	0
R332C	On	21/12/2017	Spot Bond			8.02500	88.58148	8.02500	88.52437			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			8.42000	84.50734	8.42000	84.45023			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			8.40000	81.13287	8.40000	81.07817			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			8.38000	77.90810	8.38000	77.85570			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			8.37000	74.80045	8.37000	74.75019			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			8.68000	70.93833	8.68000	70.88894			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			8.66000	68.04687	8.66000	67.99961			0.00	0	0
Total R338C SPOT												0.00	0	0
Total For R338C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C On 21/06/2021 Spot Bond			8.79000	64.81446	8.79000	64.76877			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			8.76000	62.18473	8.76000	62.14105			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			8.73000	59.67887	8.73000	59.63708			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			8.70000	57.29046	8.70000	57.25049			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			8.66000	55.05061	8.66000	55.01237			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			8.62000	52.91864	8.62000	52.88205			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.31000	48.10837	9.31000	48.07250			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.27000	46.11885	9.27000	46.08461			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.23000	44.22855	9.23000	44.19585			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			9.19000	42.43197	9.19000	42.40073			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			9.15000	40.72397	9.15000	40.69411			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			9.11000	39.09970	9.11000	39.07116			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R351C On 21/06/2027 Spot Bond			9.07000	37.55461	9.07000	37.52731				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			9.03000	36.08441	9.03000	36.05830				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.64297				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	102.97210				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	102.45759				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	102.24001				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	59.79742	100.00000	59.36389				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	36.41184	100.00000	36.14496				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	67.79414	100.00000	67.30263				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	66.29952	100.00000	67.83016				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	32.82678	100.00000	32.58618				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01U On 04/09/2017 Spot Bond			100.00000	40.67291	100.00000	43.05543				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	9.67689	100.00000	8.66974			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	28.08507	100.00000	29.53861			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	20.35825	100.00000	21.23391			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	12.66888	100.00000	11.00027			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	99.76987			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	100.47767			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.17573			0.00	0	50,000,000
Total RDFB05 SPOT									0.00	0	50,000,000
Total For RDFB05									0.00	0	50,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.84440			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.83560			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.33750			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC27 SPOT									0.00	0	0
Total For RDFC27									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.02111			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.67192			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond			100.00000	69.91360	100.00000	69.53016		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total RDFC31 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For RDFC31								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
RDFC3 On 02/12/2016 Spot Bond			100.00000	77.87093	100.00000	77.23438		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total RDFC32 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For RDFC32								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
RDFC3 On 02/06/2017 Spot Bond			100.00000	55.04436	100.00000	54.53041		770,000,000,000,000.00	27,700,000,000	26,900,000,000	
Total RDFC33 SPOT								10,000,000,000,000.00	27,700,000,000	26,900,000,000	
Total For RDFC33								10,000,000,000,000.00	27,700,000,000	26,900,000,000	
REB01 On 21/05/2018 Spot Bond			100.00000		0.00000	100.27702		0.00	0	0	
Total REB01 SPOT								0.00	0	0	
Total For REB01								0.00	0	0	
REBC0 On 20/07/2016 Spot Bond			100.00000		0.00000	101.05911		0.00	0	0	
Total REBC02 SPOT								0.00	0	0	
Total For REBC02								0.00	0	0	
REBC0 On 21/11/2016 Spot Bond			100.00000		0.00000	100.25913		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	102.44828		0.00	0	0	
Total RED101 SPOT								0.00	0	0	
Total For RED101								0.00	0	0	
RED20 On 05/07/2018 Spot Bond			100.00000		0.00000	101.89837		0.00	0	0	
Total RED201 SPOT								0.00	0	0	
Total For RED201								0.00	0	0	
RES01U On 02/03/2018 Spot Bond			100.00000	27.24070	100.00000	27.04320		0.00	0	0	
Total RES01U SPOT								0.00	0	0	
Total For RES01U								0.00	0	0	
RES02U On 02/03/2019 Spot Bond			100.00000	15.73473	100.00000	15.62065		0.00	0	0	
Total RES02U SPOT								0.00	0	0	
Total For RES02U								0.00	0	0	
RES03U On 02/03/2020 Spot Bond			100.00000	11.05424	100.00000	10.97411		0.00	0	0	
Total RES03U SPOT								0.00	0	0	
Total For RES03U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	9.21774	100.00000	9.15091			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	100.98620			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.72316			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	102.08669			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.30901			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.21305			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	99.90677			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.30188			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	92.50514			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.21500			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	87.65899			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018 On 12/02/2020 Spot Bond			12.35000	105.78014	12.35000	105.67571			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	16.60376	100.00000	16.48338			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	102.86238			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	13.64911	100.00000	13.55121			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	92.15190	100.00000	91.45729			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	16.59381	100.00000	16.41271			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	84.94293	100.00000	84.37285			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	100.82438			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	61.17037			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			10.37000	99.72863	10.37000	99.64603			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.85500	93.10946	10.85500	93.02882			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.32000	92.78952	11.32000	92.70580			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			8.67500	101.29326	8.67500	101.22391				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	109.16900	10.00000	109.08400				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	100.58490				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			10.10000	99.53534	10.10000	99.45498				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	101.31124				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	101.51911				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	99.88748				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	98.97459				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.02371				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.17288				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	100.75847				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.27475				0.00	0	380,000,000
Total SBK22 SPOT										0.00	0	380,000,000
Total For SBK22										0.00	0	380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK23 On 28/05/2022 Spot Bond			12.72500	95.49972	12.72500	95.40372			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	100.72613			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	101.21267			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			12.61000	100.08882	12.61000	99.98854			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			10.16500	98.38422	10.16500	98.30430			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			9.40000	100.48573	9.40000	100.41051			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	102.17539			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	101.49070			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			8.92000	101.79060	8.92000	101.71821		6,065,600,000,000.00		680,000,000	340,000,000
Total SBS13 SPOT								6,065,600,000,000.00		680,000,000	340,000,000
Total For SBS13								6,065,600,000,000.00		680,000,000	340,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	102.16709			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	102.56918			0.00	0	90,000,000
Total SBS18 SPOT									0.00	0	90,000,000
Total For SBS18									0.00	0	90,000,000
SBS19 On 23/06/2021 Spot Bond			10.61000	102.95856	10.61000	102.87136			0.00	0	100,000,000
Total SBS19 SPOT									0.00	0	100,000,000
Total For SBS19									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			11.27000	93.40142	11.27000	93.31798			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.47254			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.71642			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	100.81052			0.00	220,000,000	220,000,000
Total SBS24 SPOT									0.00	220,000,000	220,000,000
Total For SBS24									0.00	220,000,000	220,000,000
SBS25 On 24/05/2019 Spot Bond			9.57500	98.52358	9.57500	98.44848			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	55.41194	100.00000	55.04283			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			11.02500	98.37733	11.02500	98.29036			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	100.84566			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			9.71500	97.23548	9.71500	97.15990			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.28000	82.10155	11.28000	82.02814			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	98.89840			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			11.47000	89.45328	11.47000	89.37154		3,670,400,000,000.00		320,000,000	160,000,000
Total SBS31 SPOT								3,670,400,000,000.00		320,000,000	160,000,000
Total For SBS31								3,670,400,000,000.00		320,000,000	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.49353			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	101.71517			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			11.17000	96.44788	11.17000	96.36245			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	100.90244			0.00	0	1,426,560,600
Total SBS35 SPOT									0.00	0	1,426,560,600
Total For SBS35									0.00	0	1,426,560,600
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.76857			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			9.99500	96.75884	9.99500	96.68109			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			11.20000	91.69974	11.20000	91.61742			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			12.02000	88.10191	12.02000	88.01720			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			10.64000	92.21195	10.64000	92.13406		1,489,600,000,000.00		140,000,000	650,000,000
Total SBS4 SPOT								1,489,600,000,000.00		140,000,000	650,000,000
Total For SBS4								1,489,600,000,000.00		140,000,000	650,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.32695			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			10.76500	97.08558	10.76500	97.00262			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			11.45000	96.10640	11.45000	96.01921			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			11.62000	95.72535	11.62000	95.63724			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.43393			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.44594			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			10.64500	103.26769	10.64500	103.17945			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.45512			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			7.82500	105.01210	7.82500	104.94506			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.04000	116.37764	3.04000	270.48773			0.00	0	1,400,000
Total SBSI11 SPOT									0.00	0	1,400,000
Total For SBSI11									0.00	0	1,400,000
SBSI12 On 31/01/2017 Spot Bond			1.72000	137.59875	1.72000	138.79517		1,272,800,000,000.00	740,000,000	370,000,000	
Total SBSI12 SPOT								1,272,800,000,000.00	740,000,000	370,000,000	
Total For SBSI12								1,272,800,000,000.00	740,000,000	370,000,000	
SBSI14 On 07/12/2033 Spot Bond			3.41000	196.89407	3.41000	197.81325			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	47.68388	100.00000	47.33816			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.85364				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	62.61807	100.00000	62.16408				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				177.63365	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			2.40000	123.30425	2.40000	138.18631				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	101.12482	6.50000	101.07180				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.51100				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.67006				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			9.50000	103.07232	9.50000	102.99394				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	103.81479	8.75000	103.74194				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	100.81056				0.00	12,400,000	3,100,000
Total SHS06 SPOT										0.00	12,400,000	3,100,000
Total For SHS06										0.00	12,400,000	3,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 19/11/2016 Spot Bond			100.00000	83.25792	100.00000	82.69663			12,000,000,000,000.00	120,000,000	60,000,000
Total SHS11U SPOT									12,000,000,000,000.00	120,000,000	60,000,000
Total For SHS11U									12,000,000,000,000.00	120,000,000	60,000,000
SHS11 On 25/11/2020 Spot Bond			10.00000	109.16900	10.00000	109.08400			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	99.76977			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	101.84719			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	94.07216	100.00000	93.35038			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	96.35944	100.00000	95.62760			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	82.90662	100.00000	82.36119			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			9.60000	103.05031	9.60000	102.97158			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	100.74240			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	101.61255			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	101.66632			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.77000	101.25433	10.77000	101.16731			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.66632			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	101.94291			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	20.64228	100.00000	20.49262			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			8.72500	103.09493	8.72500	103.02226			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			10.21500	99.74127	10.21500	99.65940		3,268,800,000,000.00		320,000,000	160,000,000
Total SLI3 SPOT								3,268,800,000,000.00		320,000,000	160,000,000
Total For SLI3								3,268,800,000,000.00		320,000,000	160,000,000
SNT01 On 15/09/2017 Spot Bond			9.40000	100.48573	9.40000	100.41051			0.00	0	4,770,000,000
Total SNT01 SPOT									0.00	0	4,770,000,000
Total For SNT01									0.00	0	4,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.38561			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			11.82500	45.52361	11.82500	101.38442			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	100.26355			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.49342			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.25918			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.26509			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09375				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.09660				0.00	0	500,000,000
Total SPDA8 SPOT										0.00	0	500,000,000
Total For SPDA8										0.00	0	500,000,000
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.70312				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			8.70000	104.26823	8.70000	104.19411				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	101.15583				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			10.54500	93.38488	10.54500	93.30626				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	100.04767				0.00	5,200,000,000	1,300,000,000
Total SSN001 SPOT										0.00	5,200,000,000	1,300,000,000
Total For SSN001										0.00	5,200,000,000	1,300,000,000
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.70355				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	100.99202				0.00	1,360,000,000	300,000,000
Total SSN003 SPOT										0.00	1,360,000,000	300,000,000
Total For SSN003										0.00	1,360,000,000	300,000,000
SSN00 On 31/03/2021 Spot Bond			10.44000	87.51973	10.44000	87.44676				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			10.44000	87.51973	10.44000	87.44676				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.14000	94.28038	10.14000	94.20355				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 18/06/2017 Spot Bond				100.00000	0.00000	101.93445			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.88000	101.09491	8.88000	101.02332			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN010 On 31/01/2025 Spot Bond			2.68000	117.36695	2.68000	117.69995			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.61500	100.09926	9.61500	100.02224			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN013 On 26/08/2018 Spot Bond			8.50000	100.23546	8.50000	100.18301			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN016 On 21/12/2026 Spot Bond			11.39000	99.42559	11.39000	99.33536			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.02139			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN020 On 28/02/2031 Spot Bond			11.64000	69.51378	11.64000	69.45005		3,026,400,000,000.00	260,000,000	130,000,000	
Total SSN021 SPOT								3,026,400,000,000.00	260,000,000	130,000,000	
Total For SSN021								3,026,400,000,000.00	260,000,000	130,000,000	
SSN022 On 21/01/2019 Spot Bond				100.00000	0.00000	101.07460			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN023 On 16/01/2019 Spot Bond				100.00000	0.00000	101.09457			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN024 On 25/09/2019 Spot Bond				100.00000	0.00000	101.67662			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN025 On 16/10/2019 Spot Bond				100.00000	0.00000	94.64181			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	99.89059				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN030 On 24/05/2017 Spot Bond				100.00000	0.00000	100.24978				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN033 On 17/03/2020 Spot Bond				100.00000	0.00000	101.91480				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN034 On 02/06/2020 Spot Bond				100.00000	0.00000	100.02367				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN035 On 17/11/2020 Spot Bond				100.00000	0.00000	100.43599				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN036 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
SSN037 On 01/06/2021 Spot Bond			100.00000	12.96256	100.00000	1.55276				0.00	0	4,529,999,979
Total SSN037 SPOT										0.00	0	4,529,999,979
Total For SSN037										0.00	0	4,529,999,979
SY1286 On 18/08/2016 Spot Bond				100.00000	0.00000	100.36532				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	100.17152				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1290 On 10/06/2016 Spot Bond				100.00000	0.00000	99.85854				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	99.71650				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	99.04277				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY129€ On 28/07/2016 Spot Bond				100.00000	0.00000	98.84684				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY130C On 03/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1300 SPOT										0.00	0	0
Total For SY1300										0.00	0	0
SY130€ On 20/06/2016 Spot Bond				100.00000	0.00000	99.65071				0.00	0	0
Total SY1303 SPOT										0.00	0	0
Total For SY1303										0.00	0	0
SY1304 On 27/06/2016 Spot Bond				100.00000	0.00000	98.20154				0.00	0	0
Total SY1304 SPOT										0.00	0	0
Total For SY1304										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.02000	95.53619	10.02000	95.45966				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	100.26361				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.27398				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			10.37000	87.96959	10.37000	98.93937				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	100.25949				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.27022				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			10.27000	100.80646	10.27000	103.20941				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.24933				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.25949				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.26964				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			10.37000	100.57628	10.37000	100.40695				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.88028				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.62083				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	101.18778				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	101.36380				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	101.39367				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.40399				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	100.82826				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.16555				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS84 On 28/07/2016 Spot Bond			7.92500	103.18500	7.92500	103.11858				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	101.09453				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.33114				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.99815	7.83000	102.93297				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	101.08081				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	101.11198				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	92.22485	7.39000	102.76889				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	101.08081				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	101.11198				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	92.45342	7.16000	102.68308				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	101.17306				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	101.16807				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.28763			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	101.27145			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	101.75951			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	101.70374			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	101.07956			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	101.11946			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	103.34107	8.73000	103.26833			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	100.88471			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	101.11198			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			9.88500	85.51892	9.88500	99.90968			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	100.76256			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.11198			0.00	0	210,000,000
Total TH11A8 SPOT									0.00	0	210,000,000
Total For TH11A8									0.00	0	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.17554				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.16184				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.15685				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28513				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28015				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23658				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.67272				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.67768				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.65288				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.26065				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.26805				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.32000	98.72805	10.32000	99.48480				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.26361				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	100.27398				0.00	160,000,000	40,000,000
Total TH12A5 SPOT										0.00	160,000,000	40,000,000
Total For TH12A5										0.00	160,000,000	40,000,000
TH12A On 21/08/2019 Spot Bond			10.23000	97.93528	10.23000	97.85479				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.26213				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	100.27398				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			10.34000	81.37954	10.34000	96.88776				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	100.28729				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	100.28729				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	100.28729				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	100.28729				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	100.31094				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.31094				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.31094			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.31064			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	100.40661			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.40661			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	100.55938			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	100.40485			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.25680			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.26332			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.27390			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			10.47000	96.52827	10.47000	98.76676			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	100.25710			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	100.26362			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	100.27537				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			10.36000	99.43242	10.36000	100.25107				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	100.24933				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.28719				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.28749				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.28554				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.27977				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.30785				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.31021				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.29997				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.30574				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.40484				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.40484				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.40012				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.39586				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	101.11323				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	6.51381	101.06155	6.46563				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	91.47600	100.00000	90.80666				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.14973				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.10700				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.11323				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.10700				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.17555				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.17555				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.17555				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.27518				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.30008				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.26896				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	101.76574				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	101.79671				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	101.78432				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			10.54000	88.27710	10.54000	88.16681			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	14.48754	100.00000	14.40546			0.00	0	0
TL20/R	On	25/11/2020	Spot Bond			10.00000	109.16900	10.00000	109.08400			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			8.88000	101.05642	8.88000	100.98486			0.00	0	38,219,060,600
Total TN17 SPOT												0.00	0	38,219,060,600
Total For TN17												0.00	0	38,219,060,600
TN20	On	17/09/2020	Spot Bond			10.37000	102.71881	10.37000	102.63418			80,886,000,000.00	7,800,000	35,848,524,304
Total TN20 SPOT												80,886,000,000.00	7,800,000	35,848,524,304
Total For TN20												80,886,000,000.00	7,800,000	35,848,524,304
TN20U	On	14/04/2020	Spot Bond			100.00000	4.00675	100.00000	3.97738			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			10.87500	100.51469	10.87500	100.42795			0.00	0	22,440,200,000
Total TN23 SPOT												0.00	0	22,440,200,000
Total For TN23												0.00	0	22,440,200,000
TN25	On	19/08/2025	Spot Bond			11.38000	92.23202	11.38000	92.14793			0.00	0	24,100,000,000
Total TN25 SPOT												0.00	0	24,100,000,000
Total For TN25												0.00	0	24,100,000,000
TN27	On	14/11/2027	Spot Bond			11.39500	84.81148	11.39500	84.73489			0.00	0	8,200,000,000
Total TN27 SPOT												0.00	0	8,200,000,000
Total For TN27												0.00	0	8,200,000,000
TN30	On	09/10/2030	Spot Bond			11.86000	92.36121	11.86000	92.27403			5,692,800,000,000.00	480,000,000	2,230,000,000
Total TN30 SPOT												5,692,800,000,000.00	480,000,000	2,230,000,000
Total For TN30												5,692,800,000,000.00	480,000,000	2,230,000,000
TN40	On	09/10/2040	Spot Bond			12.04500	91.54205	12.04500	91.45433			0.00	0	500,000,000
Total TN40 SPOT												0.00	0	500,000,000
Total For TN40												0.00	0	500,000,000
TNF16	On	10/06/2016	Spot Bond			100.00000		0.00000	99.85351			0.00	0	0
Total TNF16 SPOT												0.00	0	0
Total For TNF16												0.00	0	0
TNF18	On	22/08/2018	Spot Bond			100.00000		0.00000	100.10168			0.00	0	0
Total TNF18 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 TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.51145				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.44324				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	100.58383				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.44372				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.45341				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.46793				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	109.16900	10.00000	109.08400				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	101.40967				0.00	160,000,000	80,000,000
Total TPDA02 SPOT										0.00	160,000,000	80,000,000
Total For TPDA02										0.00	160,000,000	80,000,000
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.39368				0.00	0	0
Total TPDA03 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 TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.11981				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.09321				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			10.37000	97.13767	10.37000	97.05763				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	100.16611	10.00000	100.08302				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	100.16197	9.75000	100.08096				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	10.16137	100.00000	10.08036				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.88143				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	101.97207				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			10.62000	96.45151	10.62000	101.23532				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	102.11586				0.00	0	5,000,000,000
Total TRA2B1 SPOT										0.00	0	5,000,000,000
Total For TRA2B1										0.00	0	5,000,000,000
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.40334				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	103.06633				0.00	0	0
Total TRA2D1 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 TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.83941				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	101.93902				0.00	160,000,000	40,000,000
Total TRAA2 SPOT										0.00	160,000,000	40,000,000
Total For TRAA2										0.00	160,000,000	40,000,000
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.53359	100.00000	9.33090				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.02360	100.00000	9.93906				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	101.99435				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.31760	100.00000	10.30395				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.00541				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.56260	100.00000	10.60803				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	102.31518				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	11.55162	100.00000	14.31780				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	103.00064				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	14.83464	100.00000	18.39248				0.00	0	0
Total TRAE2U 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 TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	15.68762	100.00000	15.57388				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	2.46323	100.00000	2.44537				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	99.88320				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	98.53157				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	97.95266				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	97.45546				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	97.16830				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	96.47362				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	96.15079				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	98.70768				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	94.62014				0.00	0	0
Total TSP202 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 TSP202										0.00	0	0
TSP202 On 16/02/2017 Spot Bond				100.00000	0.00000	100.92410				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP203 On 01/09/2016 Spot Bond				100.00000	0.00000	98.07572				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP204 On 02/03/2017 Spot Bond				100.00000	0.00000	93.82159				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	93.68142				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	92.61962				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	96.53050				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP208 On 11/05/2017 Spot Bond				100.00000	0.00000	92.31549				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP209 On 25/05/2017 Spot Bond				100.00000	0.00000	98.20154				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.41260	100.00000	16.29361				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	99.89978				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.71039				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	101.67171				0.00	0	0
Total TWC160 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 TWC160										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.06502				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.21369				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	101.54660				0.00	0	0
Total TWC165 SPOT										0.00	0	0
Total For TWC165										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	101.12534				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.09126				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	101.10565				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	100.93726				0.00	0	0
Total TWC171 SPOT										0.00	0	0
Total For TWC171										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.65121				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	100.51288				0.00	0	0
Total TWC173 SPOT										0.00	0	0
Total For TWC173										0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	100.47062				0.00	0	0
Total TWC174 SPOT										0.00	0	0
Total For TWC174										0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	100.23507				0.00	0	0
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 23/06/2016 Spot Bond				100.00000	0.00000	100.22702				0.00	0	0
Total TWC176 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 TWC176									0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	100.21370			0.00	0	0
Total TWC177 SPOT									0.00	0	0
Total For TWC177									0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	100.17113			0.00	0	0
Total TWC179 SPOT									0.00	0	0
Total For TWC179									0.00	0	0
TWC18 On 27/06/2016 Spot Bond				100.00000	0.00000	100.08310			0.00	0	0
Total TWC180 SPOT									0.00	0	0
Total For TWC180									0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	100.08557			0.00	0	0
Total TWC181 SPOT									0.00	0	0
Total For TWC181									0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	101.06077			0.00	0	0
Total TWCJ26 SPOT									0.00	0	0
Total For TWCJ26									0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	100.16125			0.00	0	0
Total TWCJ27 SPOT									0.00	0	0
Total For TWCJ27									0.00	0	0
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.98516			0.00	0	0
Total TWCM26 SPOT									0.00	0	0
Total For TWCM26									0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	100.15166			0.00	0	0
Total TWCM27 SPOT									0.00	0	0
Total For TWCM27									0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.27000	104.34004	10.27000	104.25489		3,280,238,000,000.00		319,400,000	159,700,000
Total UG21 SPOT								3,280,238,000,000.00		319,400,000	159,700,000
Total For UG21								3,280,238,000,000.00		319,400,000	159,700,000
UG26 On 09/03/2026 Spot Bond			11.32000	102.63826	11.32000	102.54617		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	7.51563	100.00000	8.91963		0.00		0	0
Total VJA01U SPOT								0.00		0	0
Total For VJA01U								0.00		0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.31350	100.00000	8.25256		0.00		0	0
Total VJA02U 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 VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.62002	100.00000	8.55684			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	8.95840	100.00000	8.89274			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	11.08079	100.00000	10.94691			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.34553	100.00000	8.71666			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.22047	100.00000	8.16022			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.40423	100.00000	8.34264			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	8.72411	100.00000	8.66016			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.79896	100.00000	10.66848			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.68114			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	99.93276			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	101.44907			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	32.90898	100.00000	32.66778			0.00	0	0
Total VKE01U 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 VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.61400				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	101.58619				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.60522				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	99.88472				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	101.63955				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	7.06538	100.00000	8.38235				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	7.96759	100.00000	7.90919				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.78369	100.00000	9.71198				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.05942	100.00000	5.02233				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.85687	100.00000	10.72569				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.89528	100.00000	8.17937				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	7.87457	100.00000	7.81684				0.00	0	0
Total VPB02U 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 VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.99971	100.00000	9.92642				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	4.82512	100.00000	4.78975				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	10.51069	100.00000	10.38370				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00075	100.00000	0.00075				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.29000	250.40142	1.29000	250.18623				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			8.47000	100.70224	8.47000	100.63416				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.96500	100.30522	8.96500	100.23354				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			9.34500	99.09128	9.34500	99.01753				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.58500	97.94247	9.58500	97.86774				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
Z083 On 30/09/2019 Spot Bond			8.36000	76.22229	8.36000	76.17142				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	77.49469	100.00000	77.00422				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.16e+0170,526,346,203,284	300,489,729,583	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									1.16e+017	526,346,203,284	300,489,729,583
Total Futures									1.16e+017	526,346,203,781	300,490,484,574
Total Options									0.00	0	64,115
Grand Total:									1.16e+017	526,346,203,781	300,490,548,689