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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2016

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			131.68078	131.68078	131.66742	131.66742			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.52971	132.52971	132.51617	132.51617			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			4,797.42000	4.79742	4,810,780		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			4,787.42000	4.78742	4,800,780		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			4,807.42000	4.80742	4,820,780		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			366.17000	0.36617	379,710		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			356.17000	0.35617	369,710		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			346.17000	0.34617	359,710		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			10.62736	78.58389	10.57712	78.90267			2,671,852.26	34	8,837
ES33	On	03/11/2016	Bond Future			10.71130	76.28482	10.65939	76.60973			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.79156	77.81570	10.73782	78.14762			0.00	0	0
Total ES33 Future												2,671,852.26	34	8,837
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			2,192.85000	2.19285	2,511,630		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			2,126.43000	2.12643	2,445,210		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			2,060.10000	2.06010	2,378,880		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			3,923.18000	3.92318	3,598,270		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			3,807.27000	3.80727	3,482,360		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			3,865.26000	3.86526	3,540,350		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			861.46000	0.86146	1,193,380		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			798.45000	0.79845	1,130,370		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			924.55000	0.92455	1,256,470		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												2,671,852.26	34	8,837
ES42	On	04/08/2016	Bond Future			10.77702	82.75153	10.72678	83.11342			4,054,824.97	49	7,270
ES42	On	03/11/2016	Bond Future			10.85962	80.06178	10.80770	80.43062			0.00	0	0
Total ES42 Future												4,054,824.97	49	7,270
Total For ES42												4,054,824.97	49	7,270
I2025	On	04/08/2016	Bond Future			127.31744	127.31744	126.90225	126.90225			5,601,967.36	44	3,004
I2025	On	03/11/2016	Bond Future			129.74752	129.74752	129.32458	129.32458			0.00	0	0
Total I2025 Future												5,601,967.36	44	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			3,052.25000	3.05225	3,467,440		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			3,042.25000	3.04225	3,457,440		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,032.25000	3.03225	3,447,440		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			94.58000	0.09458	517,520		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			114.58000	0.11458	537,520		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			104.58000	0.10458	527,520		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												5,601,967.36	44	3,004
I2033	On	04/08/2016	Bond Future			108.02285	108.02285	106.79038	106.79038			6,265,325.30	58	4,170
I2033	On	03/11/2016	Bond Future			109.06539	109.06539	107.80960	107.80960			0.00	0	0
Total I2033 Future												6,265,325.30	58	4,170
I2033	On	04/08/2016	Bond Future	104.99	Call			1,800.38000	1.80038	3,032,850		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			1,790.38000	1.79038	3,022,850		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			1,780.38000	1.78038	3,012,850		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			1,350.40000	1.35040	94,610		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			1,360.40000	1.36040	104,610		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			1,370.40000	1.37040	114,610		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												6,265,325.30	58	4,170
I2038	On	04/08/2016	Bond Future			132.87128	132.87128	132.85877	132.85877			14,084,355.68	106	22,221
I2038	On	03/11/2016	Bond Future			135.40725	135.40725	135.39470	135.39470			0.00	0	0
Total I2038 Future												14,084,355.68	106	22,221
I2038	On	04/08/2016	Bond Future	129.30	Call			3,558.77000	3.55877	3,571,280		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			3,548.77000	3.54877	3,561,280		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			3,538.77000	3.53877	3,551,280		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			925.30000	0.92530	912,750		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			935.30000	0.93530	922,750		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			915.30000	0.91530	902,750		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												14,084,355.68	106	22,221

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			132.48843	132.48843	132.47577	132.47577			19,343,310.78	146	16,442
I2046	On	03/11/2016	Bond Future			133.51150	133.51150	133.49878	133.49878			0.00	0	0
Total I2046 Future												19,343,310.78	146	16,442
I2046	On	04/08/2016	Bond Future	129.00	Call			3,475.77000	3.47577	3,488,430		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			3,465.77000	3.46577	3,478,430		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			3,455.77000	3.45577	3,468,430		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			3,571.22000	3.57122	3,558,500		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			3,581.22000	3.58122	3,568,500		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			3,591.22000	3.59122	3,578,500		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												19,343,310.78	146	16,442
I2050	On	04/08/2016	Bond Future			142.51598	142.51598	142.50244	142.50244			60,711,807.48	426	21,191
I2050	On	03/11/2016	Bond Future			145.23612	145.23612	145.22250	145.22250			0.00	0	0
Total I2050 Future												60,711,807.48	426	21,191
I2050	On	04/08/2016	Bond Future	139.12	Call			3,382.44000	3.38244	3,395,980		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			3,372.44000	3.37244	3,385,980		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			3,362.44000	3.36244	3,375,980		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			4,297.50000	4.29750	4,283,880		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			4,307.50000	4.30750	4,293,880		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			4,317.50000	4.31750	4,303,880		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												60,711,807.48	426	21,191
R186	On	04/08/2016	Bond Future			9.12755	110.48505	9.08192	110.80588		10.81	67,727,335.65	613	102,109
R186	On	03/11/2016	Bond Future			9.17860	112.58491	9.13114	112.91196		10.50	0.00	0	10
Total R186 Future												67,727,335.65	613	102,119
R186	On	04/08/2016	Bond Future	9.60	Put			625.82000	0.62582	686,970	10.87	0.00	0	5,635
R186	On	04/08/2016	Bond Future	10.00	Call			6,438.02000	6.43802	6,141,620	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			222.44000	0.22244	246,870	11.11	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.30	Call			2,753.83000	2.75383	2,538,990	10.75	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			1,232.00000	1.23200	1,337,990	10.75	0.00	0	0
R186	On	04/08/2016	Bond Future	9.35	Put			1,107.42000	1.10742	1,204,980	10.76	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			3,202.59000	3.20259	2,971,240	10.78	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			992.57000	0.99257	1,082,050	10.78	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.85	Call			1,185.89000	1.18589	1,055,740	10.60	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			2,836.52000	2.83652	3,027,200	10.60	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			4,194.33000	4.19433	3,934,650	10.87	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,639.03000	4.63903	4,888,800	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			1,321.53000	1.32153	1,181,770	10.62	0.00	0	500
R186	On	04/08/2016	Bond Future	8.90	Put			2,613.46000	2.61346	2,794,530	10.62	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			2,542.14000	2.54214	2,336,050	10.73	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,366.66000	1.36666	1,481,400	10.73	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.35	Call			2,974.09000	2.97409	2,750,820	10.76	0.00	0	500
R186	On	04/08/2016	Bond Future	8.49	Call			479.39000	0.47939	411,270	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,759.83000	4.75983	5,012,540	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			492.81000	0.49281	423,240	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,699.07000	4.69907	4,950,330	10.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			506.89000	0.50689	435,830	10.49	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			3,240.48000	3.24048	3,057,240	10.40	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			2,766.40000	2.76640	2,910,210	10.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			2,470.83000	2.47083	2,315,420	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			3,591.25000	3.59125	3,762,890	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			5,355.03000	5.35503	5,116,600	10.62	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			1,455.58000	1.45558	1,544,200	10.62	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.95	Call			2,409.68000	2.40968	2,256,720	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			3,670.25000	3.67025	3,844,340	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			4,004.20000	4.00420	3,797,830	10.47	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			2,168.98000	2.16898	2,289,660	10.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			5,124.93000	5.12493	4,891,290	10.59	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			1,554.73000	1.55473	1,648,140	10.59	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.96	Call			2,440.14000	2.44014	2,285,960	10.33	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			3,630.60000	3.63060	3,803,470	10.33	0.00	0	0
Total R186 Option												0.00	0	33,235
Total For R186												67,727,335.65	613	135,354
R197	On	04/08/2016	Bond Future			298.33260	298.33260	297.92781	297.92781			10,143,308.40	34	1,878
R197	On	03/11/2016	Bond Future			304.02655	304.02655	303.61442	303.61442			0.00	0	0
Total R197 Future												10,143,308.40	34	1,878
R197	On	04/08/2016	Bond Future	293.96	Call			3,967.81000	3.96781	4,372,600		0.00	0	0

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			3,957.81000	3.95781	4,362,600		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			3,947.81000	3.94781	4,352,600		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			54.42000	0.05442	466,550		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			44.42000	0.04442	456,550		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			34.42000	0.03442	446,550		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												10,143,308.40	34	1,878
R202	On	04/08/2016	Bond Future			248.99151	248.99151	247.61257	247.61257		8.51	11,702,600.97	47	37,809
R202	On	03/11/2016	Bond Future			253.74373	253.74373	252.33886	252.33886			0.00	0	0
Total R202 Future												11,702,600.97	47	37,809
R202	On	04/08/2016	Bond Future	243.26	Put			1,752.28000	1.75228	1,345,290	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			6,118.53000	6.11853	7,091,580	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,745.96000	1.74596	1,340,070	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			6,111.69000	6.11169	7,084,190	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,749.12000	1.74912	1,342,680	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			6,104.85000	6.10485	7,076,800	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			1,511.14000	1.51114	106,270		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			1,521.14000	1.52114	116,270		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			1,531.14000	1.53114	126,270		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												11,702,600.97	47	37,809
R2023	On	04/08/2016	Bond Future			8.92920	97.66817	8.88323	97.88485		8.06	0.00	0	11,289
R2023	On	03/11/2016	Bond Future			8.98790	95.59317	8.93957	95.81409		8.09	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.03719	97.51128	8.98614	97.73719		7.79	0.00	0	0
Total R2023 Future												0.00	0	11,289
R2023	On	04/08/2016	Bond Future	8.24	Call			261.97000	0.26197	222,380	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,359.89000	3.35989	3,536,980	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			269.73000	0.26973	229,240	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,318.53000	3.31853	3,494,720	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			277.97000	0.27797	236,530	7.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,277.68000	3.27768	3,452,920	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			701.94000	0.70194	749,160	8.27	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,269.28000	4.26928	4,095,030	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			691.94000	0.69194	738,610	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,303.01000	4.30301	4,128,210	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			682.06000	0.68206	728,180	8.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,235.64000	4.23564	4,061,940	8.27	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,152.04000	2.15204	2,041,820	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			2,757.76000	2.75776	2,873,450	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,173.07000	2.17307	2,062,190	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			2,734.14000	2.73414	2,849,170	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,131.13000	2.13113	2,021,580	7.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			2,781.53000	2.78153	2,897,890	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			7.81170	103.75816	7.75929	103.81258		1.32	45,549,832.24	439	58,097
R203	On	03/11/2016	Bond Future			7.82405	101.55828	7.75567	101.61385		1.12	0.00	0	0
R203	On	02/02/2017	Bond Future			7.72103	103.59623	7.62204	103.65350		0.82	0.00	0	0
Total R203 Future												45,549,832.24	439	58,097
R203	On	04/08/2016	Bond Future	7.24	Call			42.70000	0.04270	33,960	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			584.25000	0.58425	629,930	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			44.33000	0.04433	35,330	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			575.41000	0.57541	620,830	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			46.11000	0.04611	36,830	1.27	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			566.72000	0.56672	611,860	1.27	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			921.76000	0.92176	872,890	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			46.39000	0.04639	53,090	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			928.93000	0.92893	879,950	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			45.54000	0.04554	52,130	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			936.10000	0.93610	887,020	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			44.69000	0.04469	51,180	1.17	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			291.24000	0.29124	261,410	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			246.13000	0.24613	273,570	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			294.29000	0.29429	264,260	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			243.40000	0.24340	270,640	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			297.69000	0.29769	267,480	0.80	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			241.01000	0.24101	268,070	0.80	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												45,549,832.24	439	58,097
R2030	On	04/08/2016	Bond Future			9.51046	88.87269	9.45992	89.22238			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.56221	90.56198	9.50999	90.91850			0.00	0	0

Contract 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			4,740.58000	4.74058	4,390,890		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			1,244.38000	1.24438	1,600,900		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			1,174.61000	1.17461	1,531,130		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Put			1,104.91000	1.10491	1,461,430		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			9.61420	92.03361	9.56370	92.40642		14.29	0.00	0	11,433
R2032 On 03/11/2016 Bond Future			9.66879	89.62392	9.61666	90.00394		14.61	0.00	0	0
R2032 On 02/02/2017 Bond Future			9.71630	91.42258	9.66242	91.81076		14.31	0.00	0	0
Total R2032 Future									0.00	0	11,433
R2032 On 04/08/2016 Bond Future	8.99	Call			598.72000	0.59872	512,260	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	8.99	Put			4,998.66000	4.99866	5,285,010	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Call			614.33000	0.61433	526,170	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Put			4,934.90000	4.93490	5,219,550	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Call			630.68000	0.63068	540,780	13.89	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Put			4,871.99000	4.87199	5,154,900	13.89	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Call			6,161.46000	6.16146	5,877,870	14.82	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Put			1,497.51000	1.49751	1,593,940	14.82	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Call			6,209.88000	6.20988	5,925,300	14.83	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Put			1,478.40000	1.47840	1,573,840	14.83	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Call			6,258.62000	6.25862	5,973,060	14.84	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Put			1,459.68000	1.45968	1,554,140	14.84	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Call			3,691.16000	3.69116	3,498,630	14.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			4,802.77000	4.80277	4,998,420	14.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			3,724.48000	3.72448	3,530,870	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			4,762.54000	4.76254	4,957,110	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			3,757.97000	3.75797	3,563,280	14.12	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			4,722.57000	4.72257	4,916,060	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			9.68702	96.98940	9.63652	97.39885			0.00	0	5,505
R2035 On 03/11/2016 Bond Future			9.74149	94.33080	9.68942	94.74817			0.00	0	0
Total R2035 Future									0.00	0	5,505
R2035 On 04/08/2016 Bond Future	10.36	Call			5,610.76000	5.61076	5,201,310		0.00	0	0

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			5,684.61000	5.68461	5,275,160		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			5,536.82000	5.53682	5,127,370		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			886.54000	0.88654	1,303,910		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			804.98000	0.80498	1,222,350		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			968.21000	0.96821	1,385,580		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			9.75962	89.15406	9.70918	89.55975		16.37	2,139,697.44	24	40,983
R2037	On	03/11/2016	Bond Future			9.81080	90.84870	9.75886	91.26223		16.02	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.85598	88.41501	9.80241	88.83734		16.48	0.00	0	0
Total R2037 Future												2,139,697.44	24	40,983
R2037	On	04/08/2016	Bond Future	9.24	Call			893.88000	0.89388	776,340	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			4,811.70000	4.81170	5,099,850	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			915.52000	0.91552	795,930	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			4,747.04000	4.74704	5,033,140	16.03	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			937.65000	0.93765	815,980	16.04	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			4,683.00000	4.68300	4,967,020	16.04	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			1,851.87000	1.85187	1,964,590	16.31	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,508.69000	6.50869	6,206,800	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			1,829.64000	1.82964	1,941,280	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,406.72000	6.40672	6,107,010	16.30	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			1,874.54000	1.87454	1,988,360	16.30	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,457.54000	6.45754	6,156,730	16.31	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,150.62000	4.15062	3,938,030	16.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			5,288.92000	5.28892	5,498,660	16.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,187.02000	4.18702	3,973,260	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			5,244.64000	5.24464	5,453,210	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,223.57000	4.22357	4,008,660	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			5,200.63000	5.20063	5,408,050	16.23	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,139,697.44	24	40,983
R204	On	04/08/2016	Bond Future			8.24545	100.55943	8.19746	100.66043		3.17	19,307,410.56	192	35,129
R204	On	03/11/2016	Bond Future			8.30157	102.47068	8.24739	102.57372		2.82	0.00	0	0
R204	On	02/02/2017	Bond Future			8.32671	100.48451	8.26433	100.59022		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												19,307,410.56	192	35,129
R204	On	04/08/2016	Bond Future	7.74	Call			156.16000	0.15616	132,170	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,125.47000	1.12547	1,202,480	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			161.08000	0.16108	136,530	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,109.08000	1.10908	1,185,530	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			165.98000	0.16598	140,880	3.07	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,092.67000	1.09267	1,168,570	3.07	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,986.58000	1.98658	1,900,000	2.93	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			176.12000	0.17612	192,580	2.93	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,002.12000	2.00212	1,915,300	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			173.07000	0.17307	189,290	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,017.85000	2.01785	1,930,810	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			170.22000	0.17022	186,220	2.94	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			842.79000	0.84279	788,310	2.54	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			816.22000	0.81622	867,450	2.54	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			851.63000	0.85163	796,810	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			808.11000	0.80811	859,000	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			860.53000	0.86053	805,360	2.55	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			800.07000	0.80007	850,610	2.55	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												19,307,410.56	192	35,129
R2040	On	04/08/2016	Bond Future			9.81975	92.77081	9.76932	93.20351		16.99	0.00	0	812
R2040	On	03/11/2016	Bond Future			9.87122	94.53423	9.81931	94.97524		16.63	0.00	0	0
Total R2040 Future												0.00	0	812
R2040	On	04/08/2016	Bond Future	9.49	Call			1,495.27000	1.49527	1,324,730	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			3,953.49000	3.95349	4,215,650	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,526.50000	1.52650	1,353,580	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			3,894.88000	3.89488	4,154,660	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,558.00000	1.55800	1,382,710	16.76	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			3,836.67000	3.83667	4,094,080	16.76	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			4,484.57000	4.48457	4,703,050	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			3,466.36000	3.46636	3,246,900	16.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			4,580.18000	4.58018	4,801,730	16.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,505.29000	3.50529	3,284,290	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			4,532.19000	4.53219	4,752,200	16.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			3,544.46000	3.54446	3,321,930	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			9.83355	90.00201	9.78312	90.43794		17.62	630,014.07	7	19,051
R2044	On	03/11/2016	Bond Future			9.88344	91.71278	9.83156	92.15708		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			9.92770	89.17119	9.87424	89.62499		17.78	0.00	0	0
Total R2044 Future												630,014.07	7	19,051
R2044	On	04/08/2016	Bond Future	9.51	Call			1,523.29000	1.52329	1,349,960	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			3,948.82000	3.94882	4,211,420	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,461.06000	1.46106	1,292,530	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			4,068.60000	4.06860	4,336,000	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,491.96000	1.49196	1,321,040	17.38	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			4,008.42000	4.00842	4,273,430	17.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,009.65000	2.00965	2,130,990	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,805.59000	6.80559	6,484,970	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,058.54000	2.05854	2,182,220	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,859.33000	6.85933	6,537,540	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,034.07000	2.03407	2,156,580	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,913.00000	6.91300	6,590,040	17.41	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,644.47000	4.64447	4,411,210	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			5,627.64000	5.62764	5,848,180	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			4,684.34000	4.68434	4,449,850	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			5,580.71000	5.58071	5,800,020	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			4,724.09000	4.72409	4,488,370	17.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			5,533.80000	5.53380	5,751,880	17.55	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												630,014.07	7	19,051
R2048	On	04/08/2016	Bond Future			9.82513	93.45553	9.77466	93.90090		17.31	16,448,173.28	176	59,571
R2048	On	03/11/2016	Bond Future			9.87667	90.79320	9.82474	91.24705		17.78	0.00	0	0
R2048	On	02/02/2017	Bond Future			9.92349	92.61515	9.86997	93.07867		17.44	0.00	0	0
Total R2048 Future												16,448,173.28	176	59,571
R2048	On	04/08/2016	Bond Future	9.26	Call			893.83000	0.89383	773,870	16.96	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			5,670.24000	5.67024	5,995,650	16.96	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			850.09000	0.85009	734,460	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			5,821.14000	5.82114	6,150,880	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			871.77000	0.87177	753,980	16.95	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			5,745.41000	5.74541	6,072,990	16.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,751.99000	6.75199	6,428,360	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			2,183.94000	2.18394	2,314,160	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,805.81000	6.80581	6,480,950	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			2,157.90000	2.15790	2,286,890	17.89	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,859.96000	6.85996	6,533,890	17.90	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2,132.34000	2.13234	2,260,120	17.90	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,745.16000	4.74516	4,506,710	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			5,711.23000	5.71123	5,936,300	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			4,786.04000	4.78604	4,546,320	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			5,663.49000	5.66349	5,887,290	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,826.77000	4.82677	4,585,800	17.21	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			5,615.76000	5.61576	5,838,310	17.21	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												16,448,173.28	176	59,571
R207	On	04/08/2016	Bond Future			8.53394	96.75418	8.48180	96.90308		4.66	32,219,141.94	333	76,765
R207	On	02/02/2017	Bond Future			8.63431	96.92798	8.57195	97.08345		4.22	0.00	0	0
Total R207 Future												32,219,141.94	333	76,765
R207	On	04/08/2016	Bond Future	7.99	Call			213.12000	0.21312	178,930	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,631.60000	1.63160	1,746,310	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			219.51000	0.21951	184,550	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,608.90000	1.60890	1,722,840	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			226.03000	0.22603	190,300	4.52	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,586.33000	1.58633	1,699,500	4.52	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,315.86000	2.31586	2,206,500	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			666.28000	0.66628	712,390	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,779.75000	1.77975	1,684,130	4.21	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			940.63000	0.94063	1,000,480	4.21	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,281.48000	2.28148	2,172,900	4.26	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			680.77000	0.68077	727,660	4.26	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,298.65000	2.29865	2,189,670	4.27	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			673.50000	0.67350	719,990	4.27	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												32,219,141.94	333	76,827
R208	On	04/08/2016	Bond Future			8.68370	95.16294	8.63734	95.32938		6.10	0.00	0	48,608
R208	On	03/11/2016	Bond Future			8.74289	93.56888	8.69342	93.73860		6.00	0.00	0	0
R208	On	02/02/2017	Bond Future			8.78744	95.44652	8.73432	95.62021		5.71	0.00	0	0
Total R208 Future												0.00	0	48,608
R208	On	04/08/2016	Bond Future	7.99	Call			176.67000	0.17667	148,550	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,539.00000	2.53900	2,677,320	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			182.19000	0.18219	153,380	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,507.48000	2.50748	2,645,110	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			188.03000	0.18803	158,510	5.87	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,476.29000	2.47629	2,613,210	5.87	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,407.01000	3.40701	3,268,810	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			421.46000	0.42146	452,980	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,433.57000	3.43357	3,294,970	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			415.02000	0.41502	446,140	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,380.68000	3.38068	3,242,900	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			428.15000	0.42815	460,090	6.15	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			1,910.94000	1.91094	1,999,470	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,584.48000	1.58448	1,498,790	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1,893.85000	1.89385	1,981,850	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,600.35000	1.60035	1,514,130	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1,876.86000	1.87686	1,964,330	5.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,568.70000	1.56870	1,483,540	5.59	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	48,608
R209	On	04/08/2016	Bond Future			9.63436	72.64593	9.58391	72.98575		16.35	16,853,855.76	232	54,880
R209	On	03/11/2016	Bond Future			9.68199	70.87598	9.63011	71.22233		16.80	0.00	0	0
R209	On	02/02/2017	Bond Future			9.72323	72.29836	9.66982	72.65210		16.55	0.00	0	0
Total R209 Future												16,853,855.76	232	54,880
R209	On	04/08/2016	Bond Future	9.24	Call			943.25000	0.94325	825,190	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,327.88000	3.32788	3,549,640	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			965.09000	0.96509	845,130	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,278.67000	3.27867	3,498,530	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			987.16000	0.98716	865,300	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,229.79000	3.22979	3,447,750	16.00	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,944.63000	1.94463	1,756,050	16.16	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			1,835.98000	1.83598	1,987,220	16.16	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,301.29000	2.30129	2,093,670	16.21	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			1,523.06000	1.52306	1,655,260	16.21	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			4,959.02000	4.95902	4,665,760	16.59	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			422.02000	0.42202	468,580	16.59	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			6,580.19000	6.58019	6,263,430	16.85	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			192.44000	0.19244	215,500	16.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,332.76000	1.33276	1,183,660	16.07	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			2,592.99000	2.59299	2,783,710	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,404.66000	5.40466	5,149,220	17.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,430.83000	1.43083	1,521,740	17.01	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			5,447.87000	5.44787	5,191,510	17.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,412.79000	1.41279	1,502,780	17.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,361.70000	5.36170	5,107,190	17.00	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,449.22000	1.44922	1,541,060	17.00	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,445.92000	3.44592	3,267,020	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			4,317.13000	4.31713	4,491,970	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,476.84000	3.47684	3,296,950	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			4,280.36000	4.28036	4,454,210	16.33	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,415.15000	3.41515	3,237,250	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			4,354.14000	4.35414	4,529,980	16.32	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												16,853,855.76	232	71,878
R210	On	04/08/2016	Bond Future			188.02093	188.02093	188.00417	188.00417			5,076,565.11	27	2,571
R210	On	03/11/2016	Bond Future			189.32699	189.32699	189.31017	189.31017			0.00	0	0
Total R210 Future												5,076,565.11	27	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			6,504.17000	6.50417	6,520,930		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			6,494.17000	6.49417	6,510,930		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			6,484.17000	6.48417	6,500,930		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			400.17000	0.40017	416,990		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			390.17000	0.39017	406,990		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			410.17000	0.41017	426,990		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												5,076,565.11	27	2,571
R211	On	04/08/2016	Bond Future			139.91294	139.91294	139.90397	139.90397			0.00	0	64
R211	On	03/11/2016	Bond Future			142.58343	142.58343	142.57446	142.57446			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,833.97000	2.83397	2,842,940		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			2,823.97000	2.82397	2,832,940		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			2,813.97000	2.81397	2,822,940		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			834.46000	0.83446	843,430		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			824.46000	0.82446	833,430		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			814.46000	0.81446	823,430		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			145.85344	145.85344	145.84048	145.84048			2,041,948.16	14	4,218
R212	On	03/11/2016	Bond Future			148.63734	148.63734	148.62434	148.62434			0.00	0	0

Contract 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												2,041,948.16	14	4,218
R212	On	04/08/2016	Bond Future	142.42	Call			3,420.48000	3.42048	3,433,440		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			3,410.48000	3.41048	3,423,440		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			3,400.48000	3.40048	3,413,440		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			504.34000	0.50434	517,340		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			524.34000	0.52434	537,340		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			514.34000	0.51434	527,340		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												2,041,948.16	14	4,218
R213	On	04/08/2016	Bond Future			9.53562	83.35564	9.48508	83.69362		14.12	8,002,141.44	96	44,353
R213	On	03/11/2016	Bond Future			9.58812	81.38906	9.53599	81.73352		14.46	0.00	0	0
R213	On	02/02/2017	Bond Future			9.63496	83.02218	9.58107	83.37407		14.21	0.00	0	0
Total R213 Future												8,002,141.44	96	44,353
R213	On	04/08/2016	Bond Future	9.01	Call			676.82000	0.67682	583,750	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,954.33000	3.95433	4,199,240	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			643.72000	0.64372	554,010	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,063.29000	4.06329	4,311,560	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			659.91000	0.65991	568,540	13.72	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,008.41000	4.00841	4,255,020	13.72	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,471.00000	5.47100	5,215,090	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,357.85000	1.35785	1,446,400	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,514.94000	5.51494	5,258,100	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,340.30000	1.34030	1,427,920	14.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,559.16000	5.55916	5,301,410	14.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,323.11000	1.32311	1,409,820	14.61	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,230.48000	3.23048	3,059,060	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			4,428.91000	4.42891	4,609,380	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,260.23000	3.26023	3,087,820	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			4,391.82000	4.39182	4,571,300	13.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,290.40000	3.29040	3,117,000	13.98	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			4,355.23000	4.35523	4,533,720	13.98	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												8,002,141.44	96	44,353
R214	On	04/08/2016	Bond Future			9.75353	72.73360	9.70308	73.08456		16.97	6,327,823.20	87	30,086

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			9.80269	70.81880	9.75083	71.17649		17.48	0.00	0	0
R214	On	02/02/2017	Bond Future			9.84705	72.23989	9.79366	72.60517		17.22	0.00	0	0
Total R214 Future												6,327,823.20	87	30,086
R214	On	04/08/2016	Bond Future	8.55	Call			87.19000	0.08719	69,220	16.49	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			8,968.50000	8.96850	9,301,490	16.49	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			745.10000	0.74510	644,790	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,107.01000	4.10701	4,357,660	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			763.83000	0.76383	661,690	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			3,994.18000	3.99418	4,241,180	16.62	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			862.31000	0.86231	750,900	16.63	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			3,773.90000	3.77390	4,013,450	16.63	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,050.37000	4.05037	4,299,190	16.61	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,557.78000	4.55778	4,267,850	17.23	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			584.79000	0.58479	645,820	17.23	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,873.74000	9.87374	9,528,030	17.85	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			39.92000	0.03992	45,170	17.85	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			782.88000	0.78288	678,920	16.62	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,467.53000	5.46753	5,207,230	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			1,575.62000	1.57562	1,673,010	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,511.10000	5.51110	5,249,840	17.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			1,556.27000	1.55627	1,652,700	17.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			5,424.06000	5.42406	5,164,720	17.77	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			1,595.18000	1.59518	1,693,530	17.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,625.36000	3.62536	3,438,540	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			4,413.62000	4.41362	4,592,080	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,561.49000	3.56149	3,376,710	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			4,489.97000	4.48997	4,670,470	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,593.35000	3.59335	3,407,550	16.94	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			4,451.67000	4.45167	4,631,150	16.94	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												6,327,823.20	87	43,906
Total for Bond												356,903,292.05	3,184	817,781
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			507.42300	507.42300	508.98500	508.98500				0.00	0	448
GOVI On 03/11/2016 GOVI			517.17100	517.17100	518.76300	518.76300				0.00	0	127
GOVI On 02/02/2017 GOVI			527.54200	527.54200	529.16900	529.16900				0.00	0	0
Total GOVI Future										0.00	0	575
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			120,050.00000	12.00500	135,670,000			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			120,150.00000	12.01500	135,770,000			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			120,250.00000	12.02500	135,870,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			426,530.00000	42.65300	410,610,000		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			426,430.00000	42.64300	410,510,000		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			426,330.00000	42.63300	410,410,000		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			41,510.00000	4.15100	57,780,000		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			41,610.00000	4.16100	57,880,000		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			41,710.00000	4.17100	57,980,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	575
Total for GOVI												0.00	0	575
AL37	On	04/08/2016	Index Future			485.52800	485.52800	486.40600	486.40600			0.00	0	27
AL37	On	03/11/2016	Index Future			494.85500	494.85500	495.75100	495.75100			0.00	0	0
Total AL37 Future												0.00	0	27
Total For AL37												0.00	0	27
AL7T	On	04/08/2016	Index Future			559.26500	559.26500	560.81900	560.81900			0.00	0	11
AL7T	On	03/11/2016	Index Future			570.00800	570.00800	571.59300	571.59300			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			508.87000	508.87000	510.53200	510.53200			0.00	0	717
ALBI	On	03/11/2016	Index Future			518.64600	518.64600	520.34000	520.34000			0.00	0	0
ALBI	On	02/02/2017	Index Future			529.04700	529.04700	530.77800	530.77800			0.00	0	0
Total ALBI Future												0.00	0	717
Total For ALBI												0.00	0	717
IGOV	On	04/08/2016	Index Future			246.83400	246.83400	246.36100	246.36100			9,873,360.00	4	1,081
IGOV	On	03/11/2016	Index Future			251.59500	251.59500	251.11400	251.11400			0.00	0	23
IGOV	On	02/02/2017	Index Future			256.66000	256.66000	256.17100	256.17100			0.00	0	0
Total IGOV Future												9,873,360.00	4	1,104
Total For IGOV												9,873,360.00	4	1,104
ILBI	On	04/08/2016	Index Future			669.06400	669.06400	667.90200	667.90200			0.00	0	156
ILBI	On	03/11/2016	Index Future			681.83500	681.83500	680.65100	680.65100			0.00	0	0
Total ILBI Future												0.00	0	156

Contract 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	156
Total for Index										9,873,360.00	4	2,015
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	102.06424	102.06424	101.88574	101.88574				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	99.28552	99.28552	99.10525	99.10525				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	98.15996	98.15996	97.97830	97.97830				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	100.00000	100.00000	100.00000	100.00000				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	100.10465	100.10465	100.10403	100.10403				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.11046	100.11046	100.10866	100.10866				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.83081	99.83081	99.83320	99.83320				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	100.00000	100.00000	100.00000	100.00000				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	100.42126	100.42126	100.42987	100.42987				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.85514	99.85514	99.86857	99.86857				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.68969	99.68969	99.71169	99.71169				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	100.24868	100.24868	100.24507	100.24507				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	99.73382	99.73382	99.73039	99.73039				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	99.19167	99.19167	99.18401	99.18401				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	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 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									366,776,652.05	3,188	820,371
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.85678			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			11.55500	96.67474	11.55500	96.64523		48,531,000,000,000.00	4,200,000,000	5,000,000,000	
Total AA05 SPOT								18,531,000,000,000.00	4,200,000,000	5,000,000,000	
Total For AA05								18,531,000,000,000.00	4,200,000,000	5,000,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.32569		0.00	0	0	
Total AA06 SPOT								0.00	0	0	
Total For AA06								0.00	0	0	
AA07 On 15/04/2021 Spot Bond			10.39500	98.04773	10.39500	98.02058		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	108.31300	10.00000	108.28500		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	100.39602		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	99.47561		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			10.21000	96.38676	10.21000	96.36068		6,330,200,000,000.00	620,000,000	310,000,000	
Total AB013 SPOT								6,330,200,000,000.00	620,000,000	310,000,000	
Total For AB013								6,330,200,000,000.00	620,000,000	310,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	9.96735	100.00000	9.94320		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	100.60662	10.84000	100.57776		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	11.32885	100.00000	11.30642		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.95928	11.37000	102.92835				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	9.96743	100.00000	9.94328				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	88.38913	11.81000	88.36118				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.07351	100.00000	10.04911				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	13.72598	100.00000	13.69273				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	16.61347	100.00000	16.58752				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	101.17675				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			9.34500	101.82917	9.34500	101.80390				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	109.28300	10.00000	109.25400				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	118.17810	2.80000	275.13378				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.34815				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.28360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				100.00000	0.00000	99.80836				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.00000	0.00000	99.75660				0.00	0	500,000,000
Total ABFN10 SPOT										0.00	0	500,000,000
Total For ABFN10										0.00	0	500,000,000
ABFN10 On 09/04/2017 Spot Bond				100.00000	0.00000	101.24381				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	101.04216				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	100.68361				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	100.50952				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	100.52737				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	99.92293				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond				100.00000	0.00000	100.55773				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			12.15500	99.41902	12.15500	99.67248				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	97.96025				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	99.42834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60365				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.22500	102.31466	9.22500	100.88681				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	99.25939				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	100.32753				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	99.99711				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.07876				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	96.98313				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.00427				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	95.22090				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			5.70000	101.31533	5.70000	137.68183				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			5.70000	97.08364	5.70000	121.31409				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			6.20000	89.05230	6.20000	104.36935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.78000	97.19952	6.78000	110.43641				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	88.12331				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	183.59629	2.13000	183.53959				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	187.80864	2.17000	187.75045				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	198.13665	1.82000	198.07714				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			8.74125	87.18397	8.74125	87.17122				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			8.74125	87.18397	8.74125	87.17122				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	102.38710				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	101.33954				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	100.69000				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	101.67200				0.00	0	0

Contract 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	101.30200				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.96000				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	98.79000				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			2.73000	95.13353	2.73000	117.47062				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			2.50000	101.51932	2.50000	172.21827				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			2.44000	114.33859	2.44000	225.40576				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	97.28000				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			10.45500	89.30257	10.45500	89.27797				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	110.27000				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	102.54753				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	105.39000				0.00	0	0

Contract 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	117.60500				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	110.60605	9.63000	110.57763				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	109.20000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.45000	105.24160	10.45000	105.21231				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.77000	89.92346	9.77000	89.90003				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	113.08000				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	130.47000				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			10.99500	101.88296	10.99500	101.85316			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	99.14000			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	99.90589			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	96.13750			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			8.94500	103.75431	8.94500	103.72964			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			10.24500	98.52555	10.24500	98.49865		12,703,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								12,703,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								12,703,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			10.01500	98.26290	10.01500	98.23681		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			10.47500	97.22731	10.47500	97.20035		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			10.13500	97.82667	10.13500	97.80039		0.00	0	610,000,000	
Total ABS14 SPOT								0.00	0	610,000,000	
Total For ABS14								0.00	0	610,000,000	
ABS15 On 11/11/2022 Spot Bond			10.46500	97.56574	10.46500	97.53870		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			11.29500	95.69080	11.29500	95.66224		0.00	0	0	

Contract 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									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.29500	96.67031	11.29500	96.64144			33,885,000,000,000.00	3,000,000,000	1,500,000,000
Total ABS17 SPOT									13,885,000,000,000.00	3,000,000,000	1,500,000,000
Total For ABS17									13,885,000,000,000.00	3,000,000,000	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.91500	94.67328	9.91500	94.64825			34,900,800,000,000.00	3,520,000,000	880,000,000
Total ABS6 SPOT									14,900,800,000,000.00	3,520,000,000	880,000,000
Total For ABS6									14,900,800,000,000.00	3,520,000,000	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.24500	87.48546	11.24500	87.45945			86,811,400,000,000.00	7,720,000,000	4,730,000,000
Total ABS7 SPOT									36,811,400,000,000.00	7,720,000,000	4,730,000,000
Total For ABS7									36,811,400,000,000.00	7,720,000,000	4,730,000,000
ABSI2 On 07/12/2023 Spot Bond			2.99000	214.65585	2.99000	271.87867			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			2.20000	135.64135	2.20000	138.62353			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			2.20000	139.40184	2.20000	142.15777			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	0.01634	100.00000	0.01630			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	25.58623	100.00000	25.52424			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	79.88163			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	97.33333	100.00000	97.07447			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	103.30961			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	103.30961			0.00	0	0

Contract 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	103.32679				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	103.32679				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	103.29243				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	109.28300	10.00000	109.25400				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	102.06975				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	102.12342				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	102.14495				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	102.10181				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	102.00501				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			10.22500	99.07275	10.22500	101.53804				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	97.93392				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	231.82407				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	231.87899				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	102.04805				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	100.17937				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	103.31424				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	103.43262				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	109.28300	10.00000	109.25400				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	102.70470				0.00	0	4,903,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL143 SPOT										0.00	0	4,903,600
Total For ACL143										0.00	0	4,903,600
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.34363				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	102.05454				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	102.42198				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	102.01594				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.94038				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	102.24803	10.23000	102.22031				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	106.76887				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			10.28500	98.50444	10.28500	103.36270				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	102.00938				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	125.39376	1.75000	126.45321				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	101.99427				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	102.04823				0.00	0	0

Contract 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	101.94031				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	102.15062				0.00	0	32,000,000
Total ACL181 SPOT										0.00	0	32,000,000
Total For ACL181										0.00	0	32,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.70646				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	103.72913				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	102.39941				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	102.03726				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	101.97154				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	102.06306				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	102.09110				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	102.09767				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	102.09767				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	102.22088				0.00	0	0

Contract 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	102.00501				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	102.20362				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	103.13248				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	102.22088				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	103.35401				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	102.13436				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	102.13436				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	166.97191				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	168.17148				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	101.88207				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	100.45996				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	101.92298				0.00	0	0

Contract 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	99.99324				0.00	0	1,000,000,000
Total ACL213 SPOT										0.00	0	1,000,000,000
Total For ACL213										0.00	0	1,000,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.69212				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	101.89923				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	101.89709				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	102.02865				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	100.76125				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	101.16122				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	101.14456				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	102.02000				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	101.98763				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	99.96991				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	100.97931				0.00	0	0

Contract 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	100.35488				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.02069				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	23.35250	100.00000	23.29593				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	84.21053	100.00000	84.01826				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	19.15764	100.00000	19.11123				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	2.66693	100.00000	2.66039				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	101.28632				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	101.32863				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	101.46957				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	101.24402				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.25813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.61046			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	101.54007			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	102.11618			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	101.90570			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	37.68118	100.00000	40.53380			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A:On 15/04/2020 Spot Bond			100.00000	11.37992	100.00000	12.03571			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.29472	100.00000	11.25046			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	9.19848	100.00000	9.16244			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.80500	99.09885	9.80500	99.07307			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.59500	106.49382	10.59500	106.46379		847,600,000,000.00		80,000,000	753,333,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR02 SPOT									847,600,000,000.00	80,000,000	753,333,300
Total For AIR02									847,600,000,000.00	80,000,000	753,333,300
AIR04 On 29/05/2024 Spot Bond			10.19500	95.22277	10.19500	95.19704			1,121,450,000,000.00	110,000,000	110,000,000
Total AIR04 SPOT									1,121,450,000,000.00	110,000,000	110,000,000
Total For AIR04									1,121,450,000,000.00	110,000,000	110,000,000
AIR04U On 26/10/2029 Spot Bond			100.00000	12.80686	100.00000	12.77852			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.85000	94.27487	10.85000	94.24780			3,038,000,000,000.00	280,000,000	280,000,000
Total AIR05 SPOT									3,038,000,000,000.00	280,000,000	280,000,000
Total For AIR05									3,038,000,000,000.00	280,000,000	280,000,000
AIRL01 On 30/04/2028 Spot Bond			2.75000	175.64532	2.75000	175.58813			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.02419			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	101.77024			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	101.88808			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	100.77895			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	43.71486	100.00000	43.60780			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	30.68669	100.00000	30.61236			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	9.06075	100.00000	9.03880			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	9.06075	100.00000	9.03880			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.00074	100.00000	3.99507				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	0.04887	100.00000	0.04881				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	100.24085				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	101.78916				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	101.94037				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	101.98770				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	98.62000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.66841				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			2.69000	244.35061	2.69000	244.27141				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	100.35967				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	90.26311				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	100.75316				0.00	120,000,000	30,000,000
Total ASN036 SPOT										0.00	120,000,000	30,000,000
Total For ASN036										0.00	120,000,000	30,000,000
ASN03(On 07/12/2033 Spot Bond			2.70500	171.76259	2.70500	217.55261				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				100.00000	0.00000	101.80211				0.00	0	500,000,000
Total ASN046 SPOT										0.00	0	500,000,000
Total For ASN046										0.00	0	500,000,000
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.80792				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	101.34725				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	101.27595				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	101.25889				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	101.09869				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	100.95439				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.96964				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	100.19851				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	99.84889				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	100.78301				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.41615				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	86.25635				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	101.26075				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	102.28731				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	101.96167				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	99.97619				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	101.30121				0.00	3,376,862,100	1,129,620,700
Total ASN083 SPOT										0.00	3,376,862,100	1,129,620,700
Total For ASN083										0.00	3,376,862,100	1,129,620,700
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.16761				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	101.74479				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51064				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	101.25830				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	100.77517				0.00	200,000,000	50,000,000
Total ASN096 SPOT										0.00	200,000,000	50,000,000
Total For ASN096										0.00	200,000,000	50,000,000
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	100.51337				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	60.89865				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.18160				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	102.01580				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	92.55228				0.00	120,000,000	30,000,000
Total ASN113 SPOT										0.00	120,000,000	30,000,000
Total For ASN113										0.00	120,000,000	30,000,000
ASN114 On 03/12/2020 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 ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 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
ASN115 On 21/07/2016 Spot Bond				100.00000	0.00000	101.17466				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN118 On 27/01/2018 Spot Bond				100.00000	0.00000	101.03415				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				100.00000	0.00000	102.56551				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	101.97815				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	100.41340				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.42200				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.40698				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	100.15178				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.15058				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	103.14610				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	70.98264				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			2.93000	136.80914	2.93000	136.91105				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	99.95924				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	71.83649				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	101.25590				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	101.12410				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	100.92226				0.00	360,000,000	90,000,000
Total ASN146 SPOT										0.00	360,000,000	90,000,000
Total For ASN146										0.00	360,000,000	90,000,000
ASN146 On 04/05/2021 Spot Bond				100.00000	0.00000	100.92226				0.00	0	0
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	101.13060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN148 On 31/01/2022 Spot Bond			2.97500	135.62649	2.97500	136.59497				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	0.00000	90.54977				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	0.00000	100.18538				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 20/12/2016 Spot Bond			100.00000	67.86294	100.00000	71.68963				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	31.30585	100.00000	33.16324				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	31.37787	100.00000	33.25942				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	31.05379	100.00000	32.82659				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN40U On 10/03/2017 Spot Bond			100.00000	55.15670	100.00000	66.75677				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN43U On 19/09/2016 Spot Bond			100.00000	97.61273	100.00000	97.35450				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN49U On 16/03/2018 Spot Bond			100.00000	31.29545	100.00000	31.21964				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN50U On 29/12/2016 Spot Bond			100.00000	65.57854	100.00000	65.41968				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN55U On 29/06/2016 Spot Bond			100.00000	96.82433	100.00000	96.57284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.74730	100.00000	2.74064				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	24.26127	100.00000	24.20185				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	99.91351				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	101.77822				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			9.68000	102.09008	9.68000	102.06372				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	101.55178				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	99.74829				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	100.37571				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			11.09500	94.81510	11.09500	94.78713		22,190,000,000,000.00		2,000,000,000	6,000,000,000	
Total BAW19 SPOT								22,190,000,000,000.00		2,000,000,000	6,000,000,000	
Total For BAW19								22,190,000,000,000.00		2,000,000,000	6,000,000,000	
BAW21 On 24/03/2022 Spot Bond			10.70500	95.97185	10.70500	95.94465				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	101.92238	9.30000	101.89720				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.40164				0.00	2,997,953,500	1,476,246,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW22 SPOT										0.00	2,997,953,500	1,476,246,500
Total For BAW22										0.00	2,997,953,500	1,476,246,500
BAW23 On 15/10/2017 Spot Bond			100.00000	37.59126	100.00000	37.49919				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	103.13424				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			9.49500	102.38377	9.49500	102.35783				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	102.30217				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			12.47809	101.31697	12.47809	101.26954				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	102.26276	11.06000	102.23092				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			10.90578	101.39243	10.90578	101.88973				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	102.45572				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	102.28852				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	102.28852				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.52035	100.08487	12.52035	100.92531				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.27000	101.00477	12.27000	100.97125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	102.16452				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.19500	88.09729	12.19500	99.61113				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.00000	0.00000	102.21612				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			12.15500	83.23662	12.15500	101.62697			7,293,000,000,000.00	600,000,000	300,000,000	
Total BAYA32 SPOT									7,293,000,000,000.00	600,000,000	300,000,000	
Total For BAYA32									7,293,000,000,000.00	600,000,000	300,000,000	
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	102.15863			0.00	0	0	
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.20620			0.00	0	0	
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.20620			0.00	0	0	
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	98.70347			0.00	0	0	
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	102.20655			0.00	0	0	
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83427			0.00	0	0	
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	102.20655			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.14029				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	102.14029				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	102.20666				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	101.87346				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	102.14295				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	102.36845				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.85310	102.72610	15.85310	102.66532				0.00	0	200,000,000
Total BAYB03 SPOT										0.00	0	200,000,000
Total For BAYB03										0.00	0	200,000,000
BAYB03 On 31/03/2017 Spot Bond			14.73367	102.50081	14.73367	102.50505				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	102.82490				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	102.82472				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	102.82481				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.91962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	102.49196				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	67.88176	100.00000	67.75297				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	22.24439	100.00000	22.18991				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	20.24489	100.00000	20.19531				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.49685	100.00000	12.46624				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.50351	100.00000	12.47323				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	15.10929	100.00000	15.07228				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	13.09194	100.00000	13.05987				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	88.75342	100.00000	88.54653				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	84.66536	100.00000	84.47722				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	88.16425	100.00000	87.95181				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	87.25472	100.00000	86.98119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	82.95455	100.00000	82.76644				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	101.12560				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	101.43003				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	100.55479				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	13.06455	100.00000	13.03289				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	13.06455	100.00000	13.03289				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	103.32830	2.10000	193.31901				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.06500	88.22856	9.06500	156.64931				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.06500	89.54192	9.06500	157.17528				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.45000	91.79252	9.45000	91.76936				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.90500	98.51445	8.90500	98.49113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	8.96663	100.00000	8.94491				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	7.75947	100.00000	7.74067				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	7.75947	100.00000	7.74067				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.23184	100.00000	8.21189				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	11.01355	100.00000	10.98688				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	15.21237	100.00000	15.17552				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	101.18544				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	101.31269				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.27180				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	101.33819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.52351				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	89.90148	100.00000	89.68059				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	100.90429				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	101.26596				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	100.92431				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	100.98435				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.06432				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	87.92271	100.00000	87.71084				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	87.92271	100.00000	87.71084				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	102.05891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	102.09421				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			8.99500	101.91545	8.99500	101.89109				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	102.20010				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	102.38820				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	63.22854	100.00000	63.07536				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	63.22854	100.00000	63.07536				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	101.46931				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			11.97500	97.49213	11.97500	97.46131				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.04317				0.00	446,382,600	523,191,300
Total BGL03 SPOT										0.00	446,382,600	523,191,300
Total For BGL03										0.00	446,382,600	523,191,300
BGL04 On 05/02/2025 Spot Bond			11.86500	90.95880	11.86500	98.15900				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.99500	99.52455	11.99500	100.90859				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.02877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.49500	99.05580	12.49500	100.19359			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.17692			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			11.99500	100.26669	11.99500	100.23496			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	101.06348			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			12.37500	103.05970	12.37500	101.37809			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	104.51644			0.00	400,000,000	400,000,000
Total BGR02 SPOT									0.00	400,000,000	400,000,000
Total For BGR02									0.00	400,000,000	400,000,000
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	102.55041			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	100.28385			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	101.39385			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.58500	102.03913	9.58500	102.01304		42,174,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total BID06 SPOT								12,174,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total For BID06								12,174,000,000,000.00	0.00	4,400,000,000	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.26612			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.76799				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	100.55250				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	101.00579				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	100.80153				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	100.51613				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	100.36680				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC109 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.70870				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	101.69347				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	99.48068				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	101.52967				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	99.19426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.16599				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	101.09015				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	98.80590				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC120 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				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	98.80540				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	98.23436				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	96.18745				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	100.30352				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	98.44880				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.77399				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	92.12011				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	92.12011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC131 SPOT									0.00	0	0
Total For BTC131									0.00	0	0
BTC131 On 08/09/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386		870,000,000,000,000.00	38,700,000,000	38,700,000,000	
Total BTC132 SPOT								'0,000,000,000,000.00	38,700,000,000	38,700,000,000	
Total For BTC132								'0,000,000,000,000.00	38,700,000,000	38,700,000,000	
BUS011 On 30/09/2016 Spot Bond			100.00000	95.91732	100.00000	95.66818		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	101.79975		0.00	0	15,000,000	
Total BWZ18B SPOT								0.00	0	15,000,000	
Total For BWZ18B								0.00	0	15,000,000	
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.85856		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	99.81716		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	100.53177		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	26.38988	100.00000	26.32525		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			10.19500	102.88317	10.19500	102.85556		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	103.82045		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			15.85500	94.62148	15.85500	94.58225		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.89610		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			13.65500	99.54332	13.65500	99.50719		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.69500	100.35447	9.69500	100.32865			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	97.95035			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			13.65500	96.68095	13.65500	96.64587			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	94.62878			0.00	220,000,000	110,000,000
Total CBL20 SPOT									0.00	220,000,000	110,000,000
Total For CBL20									0.00	220,000,000	110,000,000
CBL22 On 06/05/2020 Spot Bond			11.39500	91.86591	11.39500	91.83825			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	100.59565			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.01349			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	100.89371			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			10.99500	101.46109	10.99500	101.43158			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			10.97000	113.53248	10.97000	113.49935			0.00	0	100,000,000
Total CCT01 SPOT									0.00	0	100,000,000
Total For CCT01									0.00	0	100,000,000
CCT02 On 12/06/2024 Spot Bond			11.02500	103.02321	11.02500	102.99300		15,435,000,000,000.00		1,400,000,000	350,000,000
Total CCT02 SPOT								15,435,000,000,000.00		1,400,000,000	350,000,000
Total For CCT02								15,435,000,000,000.00		1,400,000,000	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.04500	103.23635	11.04500	103.20620		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.03248				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	102.46761				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	103.56151				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	109.28270	10.00000	109.25430				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	101.73081				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	102.30727				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	101.36350				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	22.94059	100.00000	22.88502				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	28.76280	100.00000	28.69312				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	25.42112	100.00000	25.35886				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.87410				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	100.75782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.96645				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.04935				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	101.92116				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	101.98751				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.06387				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	100.28588				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	100.30580				0.00	0	200,000,000
Total CIG07 SPOT										0.00	0	200,000,000
Total For CIG07										0.00	0	200,000,000
CIG09L On 07/06/2019 Spot Bond			100.00000	19.86445	100.00000	8.72442				0.00	0	8,500,000,000
Total CIG09U SPOT										0.00	0	8,500,000,000
Total For CIG09U										0.00	0	8,500,000,000
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.45893	10.11000	104.43063				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	101.55487				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	131.18329	2.76000	131.14052				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	128.70167	3.14000	131.09271				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	102.23024	8.25000	102.20756				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			2.90000	138.20143	2.90000	131.88689				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	136.64700	2.40000	130.40515				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.76860				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN210 On 17/10/2016 Spot Bond			9.23500	100.96464	9.23500	100.93991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	101.26358				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.26358				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.28500	100.93330	9.28500	100.90847				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.28500	100.93330	9.28500	100.90847				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.33500	99.69928	9.33500	99.67493				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	102.09134				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	102.27689				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.58710				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.41138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	93.55732	13.50000	93.52375				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	102.72258	9.35000	102.69679				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	102.13303				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	101.98798				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	102.17125				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	102.17125				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	102.17125				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	101.95963				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			10.08500	100.92766	10.08500	100.90067				0.00	0	0
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	101.32803				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	104.01135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	102.14781				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96189				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	102.11859				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.41801				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	100.42723				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22148				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.47076				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 10/08/2017 Spot Bond				100.00000	0.00000	100.93894				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.48442				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	102.11389				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.01583				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.33117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400				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	101.87093				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	101.99619				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	101.92299				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	102.21432				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	101.89846				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	102.21574				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	101.97743				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	181.38805				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	102.89096				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	182.47378				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	180.50908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	181.76934				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	100.66585				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.73500	90.96646	11.73500	90.93827				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			12.25500	92.31643	12.25500	92.28659				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	101.90006				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	102.24666				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	100.65295				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	101.15662				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.03455				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	100.95241	8.80500	100.94099				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.16637				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.08492				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	102.11729				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	102.24227				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	102.13456				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	102.30718				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	101.90006				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	156.37816				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	101.10340				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	102.55945				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	101.90973				0.00	0	0
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	102.39320				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	101.89709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.18183				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	101.09431				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	101.86138				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	101.03619				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	100.25072				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	100.96450				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	101.15052				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	101.84968				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			10.91500	100.43544	10.91500	100.40644				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.99522				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	101.02145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.05500	102.48201	13.05500	102.44679				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	101.05799				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			13.08500	102.66126	13.08500	102.62553				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	108.92991	10.02000	108.90066				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.05799				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	101.18633				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	83.56750				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	101.96822				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	102.00490				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	102.00506				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.97162				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			10.39500	100.26939	10.39500	100.24178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.68595				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	102.18851				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.10523	10.98000	100.07615				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.41475	11.00000	102.38496				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	102.22044				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.16781				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.84500	98.57978	12.84500	98.54644				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	102.41031				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	102.00477				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.25156				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	102.12368				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	101.66784				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39(On 20/03/2017 Spot Bond				100.00000	0.00000	101.91879				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39(On 20/12/2019 Spot Bond				100.00000	0.00000	87.74240				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond				100.00000	0.00000	102.01568				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 02/03/2018 Spot Bond				100.00000	0.00000	100.17151				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39(On 20/03/2020 Spot Bond				100.00000	0.00000	102.16689				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39(On 20/06/2020 Spot Bond				100.00000	0.00000	103.31634				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39(On 14/11/2022 Spot Bond				100.00000	0.00000	100.63229				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39(On 14/11/2022 Spot Bond				100.00000	0.00000	100.62906				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	102.01558				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	102.24203				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.00000	0.00000	101.78399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.78399				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	100.52966				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	101.81078				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	84.36384				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	102.02636				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	100.86887				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	101.53961				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	102.22050				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	102.23128				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	101.54664				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	102.19893				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	102.60857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.30676				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	101.63805				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	100.88641	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	102.27799				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	102.41460				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	44.18361	7.01000	44.78042				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	102.43616				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	101.54099				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	103.22267				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	102.97496				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	103.22267				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	105.90230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.89955				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	102.28552				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	100.65269				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	102.86723				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	101.97756				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	103.27969				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	103.44877				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	103.57794				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	102.68843				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	101.74529				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	102.20975				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	102.09821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	101.89322				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	101.00288				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	103.24167				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	104.91648				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	100.70608				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	100.76077				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	100.47386				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			11.06500	101.55764	11.06500	101.52792				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	176.58587				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.45000	91.79252	9.45000	91.76936				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			9.06500	35.66275	9.06500	156.64931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.06500	36.14930	9.06500	157.17528				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	101.55233				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	101.65094				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	102.11288				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	101.99206				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	102.01586				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	101.56044				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	102.03744				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	101.15662				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	101.87776				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.96189				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	101.95110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.96183			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	102.03715			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	100.38978			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	101.49444			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			9.41500	103.36377	9.41500	103.36488			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			9.50000	99.23408	9.50000	99.20892	15,770,000,000,000.00	1,660,000,000	830,000,000		
Total COJ04 SPOT							15,770,000,000,000.00	1,660,000,000	830,000,000		
Total For COJ04							15,770,000,000,000.00	1,660,000,000	830,000,000		
COJ05 On 05/06/2023 Spot Bond			10.44500	108.73934	10.44500	108.70909			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.60500	102.92387	10.60500	102.89497			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			10.69500	97.30473	10.69500	97.27704			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			10.98000	92.85390	10.98000	92.82678			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.79500	91.83019	11.79500	91.80145	16,513,000,000,000.00	1,400,000,000	350,000,000		
Total COT02 SPOT							16,513,000,000,000.00	1,400,000,000	350,000,000		
Total For COT02							16,513,000,000,000.00	1,400,000,000	350,000,000		
COT03 On 05/06/2028 Spot Bond			11.79500	85.34115	11.79500	85.31443			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25215				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	11.78145	100.00000	11.75292				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.36357				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	101.88444				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	100.32182				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	11.82903	100.00000	11.80037				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	17.64356	100.00000	17.60082				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	84.62990	100.00000	84.43886				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	22.46854	100.00000	22.41352				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	20.86268	100.00000	20.81214				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.37000	96.11539	12.37000	96.08370				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN381 On 10/06/2018 Spot Bond			100.00000	27.23453	100.00000	23.31600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	20.97152	100.00000	16.73657				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	27.79405	100.00000	23.90379				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			8.52000	99.33862	8.52000	99.31610				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	100.48369				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	100.83506				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	103.18836				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	100.29227				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	100.13658				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	99.99996				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	101.51557				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.89334				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	100.83962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC13 SPOT									0.00	0	0
Total For DLTC13									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	41.69748	100.00000	41.61494			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond			100.00000		0.00000	102.55508			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond			100.00000		0.00000	101.73348			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond			100.00000		0.00000	102.25324			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond			100.00000		0.00000	62.73358			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.13500	95.54100	10.13500	95.51520			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			8.13500	99.88869	8.13500	99.86645			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	98.64865	100.00000	98.38274			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.96500	101.64674	9.96500	101.61959		363,722,500,000.00	36,500,000	26,000,000	
Total DV22 SPOT								363,722,500,000.00	36,500,000	26,000,000	
Total For DV22								363,722,500,000.00	36,500,000	26,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	17.11407	100.00000	17.07599		0.00	0	0	
Total DV22/R207 SPOT								0.00	0	0	
Total For DV22/R207								0.00	0	0	
DV23 On 27/02/2023 Spot Bond			10.40500	100.90356	10.40500	100.87544		2,104,931,500,000.00	202,300,000	1,108,900,000	
Total DV23 SPOT								2,104,931,500,000.00	202,300,000	1,108,900,000	
Total For DV23								2,104,931,500,000.00	202,300,000	1,108,900,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.99602	100.00000	12.96710		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.32500	99.66512	10.32500	99.63756			4,130,000,000,000.00	400,000,000	400,000,000
Total DV24 SPOT									4,130,000,000,000.00	400,000,000	400,000,000
Total For DV24									4,130,000,000,000.00	400,000,000	400,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.98113	9.69000	102.95436			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			11.25000	95.42960	11.25000	95.40092			5,625,000,000,000.00	500,000,000	250,000,000
Total DV29 SPOT									5,625,000,000,000.00	500,000,000	250,000,000
Total For DV29									5,625,000,000,000.00	500,000,000	250,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	103.10610	10.10000	103.07820			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	99.91550			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	101.64748			0.00	2,000,000,000	2,000,000,000
Total DVC013 SPOT									0.00	2,000,000,000	2,000,000,000
Total For DVC013									0.00	2,000,000,000	2,000,000,000
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	100.36166			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	99.83343			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	100.34572			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	100.17653			0.00	0	0
Total DVC019 SPOT									0.00	0	0
Total For DVC019									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	100.37062			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	102.32461			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	99.82369			0.00	0	0
Total DVC022 SPOT									0.00	0	0
Total For DVC022									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	99.81867			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.94993			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	100.50603			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.58358			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	101.29691			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.21989			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
E170 On 01/08/2020 Spot Bond			9.03500	119.94105	9.03500	119.91193		1,807,000,000,000.00	200,000,000	100,000,000	
Total E170 SPOT								1,807,000,000,000.00	200,000,000	100,000,000	
Total For E170								1,807,000,000,000.00	200,000,000	100,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	21.04078	100.00000	20.99395		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			10.03500	101.09630	10.03500	101.06940		250,875,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN20 SPOT								250,875,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN20								250,875,000,000,000.00	25,000,000,000	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			10.19500	100.39785	10.19500	100.37073		254,875,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN22 SPOT								254,875,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN22								254,875,000,000,000.00	25,000,000,000	25,000,000,000	
ECN24 On 14/03/2024 Spot Bond			10.44500	99.75912	10.44500	99.73152		0.00	0	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN24 SPOT										0.00	0	25,000,000,000
Total For ECN24										0.00	0	25,000,000,000
ECN32 On 14/03/2032 Spot Bond			2.94000	105.18560	2.94000	105.15088				0.00	0	25,000,000,000
Total ECN32 SPOT										0.00	0	25,000,000,000
Total For ECN32										0.00	0	25,000,000,000
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.47761				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	100.99966				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	101.19485				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	18.26538	100.00000	18.22064				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			2.40000	105.97358	2.40000	105.94004				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	108.59162	2.25000	108.55771				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			2.23500	130.04432	2.23500	130.00383				0.00	0	40,000,000
Total EL28 SPOT										0.00	0	40,000,000
Total For EL28										0.00	0	40,000,000
EL29 On 19/11/2029 Spot Bond			2.22000	117.71409	2.22000	117.67750				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			2.22000	118.34227	2.22000	118.30540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.29000	108.76700	2.29000	108.73294			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			2.38000	106.40472	2.38000	106.37112			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	108.59162	2.25000	108.55771			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.36500	104.50363	10.36500	104.47462		498,711,975,000.00		48,115,000	48,115,000
Total EMM01 SPOT								498,711,975,000.00		48,115,000	48,115,000
Total For EMM01								498,711,975,000.00		48,115,000	48,115,000
EMM02 On 11/03/2021 Spot Bond			10.26500	104.29545	10.26500	104.26708		0.00		0	0
Total EMM02 SPOT								0.00		0	0
Total For EMM02								0.00		0	0
EMM03 On 04/05/2024 Spot Bond			10.84500	96.84155	10.84500	96.81375		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			11.03500	88.29987	11.03500	92.95976		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			11.30000	97.32604	11.30000	98.81740		0.00		0	2,999,999,700
Total EMM05 SPOT								0.00		0	2,999,999,700
Total For EMM05								0.00		0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			10.94500	100.82640	10.94500	102.46863		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	100.24831		0.00		0	0
Total EPF002 SPOT								0.00		0	0
Total For EPF002								0.00		0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	99.91165		0.00		0	0
Total EPF003 SPOT								0.00		0	0
Total For EPF003								0.00		0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.84312		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.81552				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	100.51256				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	100.17318				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	13.71798	100.00000	13.68475				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	5.61889	100.00000	5.60527				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 22/08/2016 Spot Bond				100.00000	0.00000	100.38526				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	100.84300				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	100.37265				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	102.40411				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	100.40184				0.00	0	0
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	100.79456				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	98.55205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.58438				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			13.15500	94.31932	13.15500	94.28649				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	99.44413				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	99.24076				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	100.58336				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	100.58347				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	100.61422				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	100.64418				0.00	0	0
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	109.28300	10.00000	109.25400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.56193			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	100.53963			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	100.55509			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	100.54025			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	100.53405			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	100.56190			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	100.58283			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	100.55912			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			8.75500	102.10233	8.75500	102.07842		715,653,836,500,000.00	81,742,300,000	85,049,800,000	
Total ES18 SPOT								15,653,836,500,000.00	81,742,300,000	85,049,800,000	
Total For ES18								15,653,836,500,000.00	81,742,300,000	85,049,800,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.26799	9.25000	101.24297		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			9.57500	105.79159	9.57500	105.76442		190,373,115,377,500.00	19,882,309,700	29,704,279,100	

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 ES23 SPOT									30,373,115,377,500.00	19,882,309,700	29,704,279,100
Total For ES23									30,373,115,377,500.00	19,882,309,700	29,704,279,100
ES23/R On 25/01/2023 Spot Bond			10.00000	103.74094	10.00000	103.71314			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.92500	88.63314	9.92500	88.60969			277,942,677,500,000.00	28,004,300,000	41,222,537,800
Total ES26 SPOT									7,942,677,500,000.00	28,004,300,000	41,222,537,800
Total For ES26									7,942,677,500,000.00	28,004,300,000	41,222,537,800
ES33 On 15/09/2033 Spot Bond			10.57000	77.61152	10.52000	77.91012			728,393,934,000,000.00	258,126,200,000	129,694,876,700
Total ES33 SPOT									8,393,934,000,000.00	258,126,200,000	129,694,876,700
Total For ES33									8,393,934,000,000.00	258,126,200,000	129,694,876,700
ES42 On 25/04/2042 Spot Bond			10.67000	82.09120	10.67000	82.06790			630,810,400,000,000.00	59,120,000,000	32,118,058,100
Total ES42 SPOT									10,810,400,000,000.00	59,120,000,000	32,118,058,100
Total For ES42									10,810,400,000,000.00	59,120,000,000	32,118,058,100
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.94750			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	98.16687			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000		100.00000	13.41969			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000		100.00000	13.41969			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000		100.00000	13.41969			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000		100.00000	13.41969			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.75058			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	100.42483			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25215				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	100.36357				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.32182				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	100.22811				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	100.39605				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	101.43000				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.00859				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	102.69084				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	0.00000	100.06551				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	0.16283	100.00000	0.16243				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	0.16283	100.00000	0.16243				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	11.39214	100.00000	11.36455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.09033	100.00000	11.06346				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	102.01173				0.00	1,200,000,000	300,000,000
Total FR2A4A SPOT										0.00	1,200,000,000	300,000,000
Total For FR2A4A										0.00	1,200,000,000	300,000,000
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.84659				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	102.22343				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	102.36455				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			10.25500	100.16273	10.25500	100.13536				0.00	0	70,000,000
Total FRB05 SPOT										0.00	0	70,000,000
Total For FRB05										0.00	0	70,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	99.97959				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	99.97951				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	101.15634				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.14363				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	100.05703				0.00	840,000,000	420,000,000
Total FRB12 SPOT										0.00	840,000,000	420,000,000
Total For FRB12										0.00	840,000,000	420,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.18706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.09500	93.70378	11.09500	96.08076				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.24216				0.00	360,000,000	380,000,000
Total FRB15 SPOT										0.00	360,000,000	380,000,000
Total For FRB15										0.00	360,000,000	380,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.66958				0.00	0	140,000,000
Total FRB16 SPOT										0.00	0	140,000,000
Total For FRB16										0.00	0	140,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.85547				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	101.76051				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.29500	102.06177	12.29500	102.02850				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	101.70296				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			10.95500	107.88621	10.95500	107.85479				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	103.10287				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			2.20000	141.25435	2.20000	142.15777				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	119.74590	2.59000	278.78538				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.44500	113.02974	2.44500	120.11158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.07000	95.87691	3.07000	162.64394				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.20000	103.35700	3.20000	203.75261				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			3.74000	90.96360	3.74000	91.14100				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			7.29800	72.97490	7.29800	72.49335				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.29200	47.48237	9.29200	46.62809				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.54000	46.09266	9.54000	45.21307				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	63.22854	100.00000	63.07536				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	25.47249	100.00000	25.39209				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	32.32738	100.00000	32.16747				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	100.18747				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	102.32877				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	102.04823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22520				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.42127	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	100.42127	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	102.22088				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	102.12809				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	102.38270				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	102.18851				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	100.33844	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	102.31136				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	102.79223				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	102.71678				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142:On 20/09/2017 Spot Bond			100.09221	46.98797	100.09221	46.87405				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143:On 20/09/2017 Spot Bond				100.00000	0.00000	102.00930				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144:On 20/09/2017 Spot Bond				100.00000	0.00000	106.68392				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145:On 20/09/2017 Spot Bond				100.00000	0.00000	102.18192				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150:On 20/09/2017 Spot Bond			5.76400	94.26617	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151:On 20/12/2017 Spot Bond				100.00000	0.00000	102.20354				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152:On 20/12/2017 Spot Bond				100.00000	0.00000	102.03307				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153:On 20/12/2017 Spot Bond				100.00000	0.00000	102.09133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	102.66295				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	102.05896				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	72.13065	13.22500	72.10515				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	101.95548				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	101.95764				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	102.73881				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	101.96247				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.67500	105.55841	3.67500	109.17071				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	102.11298				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	102.11298				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	100.46131				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	101.90006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	102.11298				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	102.00499				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	101.96398				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	101.01231				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	102.25716				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	83.67199				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	101.25868				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	102.55514				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	102.55298				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	102.09148				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	102.09148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.58615				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.66174				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	109.28300	10.00000	109.25400				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	102.19473				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	101.32869				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	101.32869				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	100.89350				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	100.82663	8.75000	100.80292				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	102.05686				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	12.72971	100.00000	12.69887				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	11.77476	100.00000	11.74624				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	97.83017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	15.23987	100.00000	15.20296				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	102.15607				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	43.11784	100.00000	43.01224				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	100.79566				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	10.12959	100.00000	10.10506				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	41.80026	100.00000	41.69900				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	100.79562				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	41.77836	100.00000	41.67715				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	100.79395				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	100.75964				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	100.92751				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	100.87879				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0

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 31/01/2022 Spot Bond			3.01000	136.39515	3.01000	136.34972			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.72357			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	100.71548			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	100.71548			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	100.51374			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	99.97804			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	101.92329			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	102.04524			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	102.18812			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	101.75074			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	101.29293			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			3.87000	130.52642	3.87000	130.47991			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0

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 20/12/2020 Spot Bond				100.00000	0.00000	103.07621				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	101.60729				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	87.44517				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	91.35165				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	88.09768				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	93.25851				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	95.54882				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	86.50235				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	86.14904				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	102.75952				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	93.06058				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	102.73415				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	102.20014				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	88.83333				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	75.10867				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	92.22653				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond				100.00000	0.00000	80.67832				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	99.97490				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	101.10453				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			3.54000	113.95295	3.54000	132.69718				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	102.21213				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			3.59000	106.22451	3.59000	132.35845				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			3.57000	104.26638	3.57000	132.49383				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72 On 31/01/2017 Spot Bond			2.66000	101.59888	2.66000	138.22298			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.73000	102.54766	2.73000	151.76542			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	101.22032			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	101.96185			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	102.19922			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	102.51848			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	102.43652			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	102.14115			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	102.13899			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	101.33219			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	18.22609	100.00000	18.18193			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	45.19962	100.00000	45.09012			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD11L On 08/11/2016 Spot Bond			100.00000	86.18267	100.00000	85.98131			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13L On 31/12/2019 Spot Bond			100.00000	14.59001	100.00000	14.55428			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.01980			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.07404			0.00	0	20,000,000
Total FRJ18 SPOT									0.00	0	20,000,000
Total For FRJ18									0.00	0	20,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.27667			0.00	0	20,000,000
Total FRJ19 SPOT									0.00	0	20,000,000
Total For FRJ19									0.00	0	20,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.32035			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	100.46641			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	100.63072			0.00	0	140,000,000
Total FRJ25 SPOT									0.00	0	140,000,000
Total For FRJ25									0.00	0	140,000,000
FRS01L On 13/05/2021 Spot Bond			100.00000	3.26650	100.00000	3.26022			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	3.26650	100.00000	3.26022			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10L On 15/01/2024 Spot Bond			2.12300	85.24636	2.12300	113.25680			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10L On 31/01/2038 Spot Bond			2.50000	110.13524	2.50000	119.34333			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.14933				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.36050	10.38000	101.33197				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	101.36050	10.38000	101.33197				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			2.64000	107.41219	2.64000	116.57786				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			2.64000	219.51870	2.64000	219.44785				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			2.61000	117.20169	2.61000	117.16393				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			2.67000	218.64141	2.67000	218.57066				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	92.07864				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			2.93000	115.69462	2.93000	115.65634				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			2.80500	113.45390	2.80500	113.41675				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			2.80500	113.45390	2.80500	113.41675				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			2.79000	119.21384	2.79000	215.10404				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.84000	213.74945	2.84000	213.67931			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.46000	105.06506	2.46000	105.03164			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.87000	168.03469	2.87000	212.82994			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.08000	93.77630	3.08000	108.37482			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.11000	102.94178	3.11000	161.99541			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.53000	87.93290	3.53000	100.69802			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.10000	103.07218	3.10000	162.15726			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 11/08/2016 Spot Bond			100.00000	88.91340	100.00000	88.70566			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.16000	161.24318	3.16000	161.18892			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.38000	199.04128	3.38000	199.00022			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	82.72027			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.46000	88.63215	3.46000	101.84756			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			3.43000	89.01090	3.43000	102.34513				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.24000	90.48070	3.24000	105.56622				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			2.97000	164.33290	2.97000	164.27844				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			3.15000	205.16626	3.15000	205.09722				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	100.68465				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	101.79415				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	105.16082				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			3.10000	162.21158	3.10000	162.15726				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			3.10000	162.21158	3.10000	162.15726				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			3.39000	95.57148	3.39000	157.53823				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			3.23000	112.86059	3.23000	112.99379				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS147 On 31/01/2022 Spot Bond			2.71000	138.08574	2.71000	138.46844			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	76.91200			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			3.45000	156.10597	3.45000	156.60163			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			3.49000	155.43178	3.49000	155.98083			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			3.20000	112.30000	3.20000	113.25691			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			3.46000	155.70078	3.46000	156.44617			0.00	0	500,000,000
Total FRS152 SPOT									0.00	0	500,000,000
Total For FRS152									0.00	0	500,000,000
FRS36 On 07/12/2023 Spot Bond			2.35000	121.56792	2.35000	283.02911			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	122.41395	2.24000	284.99967			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	116.99990	2.96000	272.38959			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			2.67000	101.40417	2.67000	138.75380			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.04791			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			2.20000	142.20201	2.20000	142.15777			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.31631			0.00	4,040,000,000	1,010,000,000
Total FRS56 SPOT									0.00	4,040,000,000	1,010,000,000
Total For FRS56									0.00	4,040,000,000	1,010,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.56714			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	100.90792			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			2.48000	116.44066	2.48000	116.40357			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	55.85417	104.97509	55.71287			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	48.34842	101.07593	48.23016			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	43.89286	100.44759	43.78610			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	49.97289	100.76967	49.85100			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			2.16000	124.80967	2.16000	124.77105			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			2.39000	97.69035	2.39000	120.62889			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.25192			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.42000	97.46167	2.42000	120.34642			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	100.27509			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	120.88084	2.44000	281.42882			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	100.76630			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	100.32711			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.46500	101.97693	7.46500	101.95648			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			8.57500	101.89925	8.57500	101.87600			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.82500	104.40549	8.82500	104.38086			0.00	0	30,000,000
Total FRX18 SPOT									0.00	0	30,000,000
Total For FRX18									0.00	0	30,000,000
FRX19 On 15/11/2019 Spot Bond			9.42500	99.40218	9.42500	99.37730			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.72500	98.28248	9.72500	98.25699		3,890,000,000,000.00		400,000,000	580,000,000
Total FRX20 SPOT								3,890,000,000,000.00		400,000,000	580,000,000
Total For FRX20								3,890,000,000,000.00		400,000,000	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
FRX23 On 28/02/2023 Spot Bond			10.49500	89.12873	10.49500	89.10408			0.00	0	250,000,000
Total FRX23 SPOT									0.00	0	250,000,000
Total For FRX23									0.00	0	250,000,000
FRX24 On 10/12/2024 Spot Bond			10.61500	100.74382	10.61500	100.71536			0.00	0	530,000,000
Total FRX24 SPOT									0.00	0	530,000,000
Total For FRX24									0.00	0	530,000,000
FRX26 On 01/10/2026 Spot Bond			11.01500	92.58687	11.01500	92.55975		11,015,000,000,000.00	1,000,000,000	1,290,000,000	
Total FRX26 SPOT								11,015,000,000,000.00	1,000,000,000	1,290,000,000	
Total For FRX26								11,015,000,000,000.00	1,000,000,000	1,290,000,000	
FRX30 On 31/01/2030 Spot Bond			11.18000	93.59180	11.18000	93.56382			0.00	0	560,000,000
Total FRX30 SPOT									0.00	0	560,000,000
Total For FRX30									0.00	0	560,000,000
FRX31 On 21/02/2031 Spot Bond			11.37000	89.63001	11.37000	89.60279			0.00	0	1,170,000,000
Total FRX31 SPOT									0.00	0	1,170,000,000
Total For FRX31									0.00	0	1,170,000,000
FRX45 On 14/04/2045 Spot Bond			11.12000	74.40233	11.12000	74.38033			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	101.77839			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	101.79998			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	101.85391			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	101.94024			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	102.00499			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	102.28548			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.45883				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.35356				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	100.47334				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	100.48946				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	100.50289				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	100.56187				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	3.70229	100.00000	3.69332				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	0.62114	100.00000	0.61964				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	25.58623	100.00000	25.52424			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	4.29266	100.00000	4.28226			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	0.72019	100.00000	0.71844			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	10.18688	100.00000	10.15473			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	1.81305	100.00000	1.80732			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	0.32268	100.00000	0.32166			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	1.63313	100.00000	1.62913			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.81305	100.00000	1.80732			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	1.81305	100.00000	1.80732			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	1.81305	100.00000	1.80732			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	1.81305	100.00000	1.80732			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	101.43470			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			10.08500	101.05947	10.08500	101.03231			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	100.35535			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	100.36546			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	100.36948			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	100.39557			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	100.42763			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.44763				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	100.29726				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	12.67778	100.00000	12.64707				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	37.94900	100.00000	37.85706				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	15.74085	100.00000	15.70272				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	11.58305	100.00000	11.55499				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.06503				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	101.10038				0.00	0	20,000,000
Total GRH1A3 SPOT										0.00	0	20,000,000
Total For GRH1A3										0.00	0	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
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.14424				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.20514				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	100.06101				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	99.90961				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	100.43382				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	101.83960				0.00	0	10,073,800
Total GRT08 SPOT										0.00	0	10,073,800
Total For GRT08										0.00	0	10,073,800
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.33020				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	100.66420				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	100.68082				0.00	0	150,000,000
Total GRT11 SPOT										0.00	0	150,000,000
Total For GRT11										0.00	0	150,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.13121				0.00	0	0
Total GSIS04 SPOT										0.00	0	0
Total For GSIS04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.25050			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	103.35616			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	101.24140			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	13.29313	100.00000	13.26093			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	99.90943			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	100.89886			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	100.73558			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	102.79110			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	100.77974			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	101.27726			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	100.66247			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.80706	100.00000	9.78304				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	9.80706	100.00000	9.78304				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	10.40346	100.00000	10.37798				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	10.40346	100.00000	10.37798				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	11.17026	100.00000	11.14290				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	11.17026	100.00000	11.14290				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.10746	100.00000	12.07780				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.92558			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	109.28300	10.00000	109.25400			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			9.87500	103.07920	9.87500	103.05192			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	100.55652			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	100.52709			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	101.55411			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	101.33907			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			9.24500	105.19168	9.24500	105.16556		8,320,500,000,000.00	900,000,000	1,150,000,000	
Total HWAY20 SPOT								8,320,500,000,000.00	900,000,000	1,150,000,000	
Total For HWAY20								8,320,500,000,000.00	900,000,000	1,150,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.19745	100.00000	16.16140			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.23000	122.49121	2.23000	285.17960		44,600,000,000.00		20,000,000	12,310,000,000
Total HWAY23 SPOT								44,600,000,000.00		20,000,000	12,310,000,000
Total For HWAY23								44,600,000,000.00		20,000,000	12,310,000,000
HWAY2 On 07/12/2024 Spot Bond			2.10000	126.36308	2.10000	294.19498		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	100.38951	2.53000	100.35752		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			10.65500	92.12425	10.65500	92.09798		116,565,700,000,000.00		10,940,000,000	8,170,000,000
Total HWAY34 SPOT								116,565,700,000,000.00		10,940,000,000	8,170,000,000
Total For HWAY34								116,565,700,000,000.00		10,940,000,000	8,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.38483	100.00000	12.35727		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			10.67000	91.81616	10.67000	91.78994		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	12.38481	100.00000	12.35725		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	94.84536	100.00000	94.60154		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	94.05463	100.00000	93.81592		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	83.82688	100.00000	83.63636		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	109.28300	10.00000	109.25400		0.00		0	0
Total HWY023/R197 SPOT								0.00		0	0
Total For HWY023/R197								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			1.74000	126.97387	1.78000	126.53733			123,884,520,000,000.00	71,198,000,000	73,685,146,000
Total I2025 SPOT									123,884,520,000,000.00	71,198,000,000	73,685,146,000
Total For I2025									123,884,520,000,000.00	71,198,000,000	73,685,146,000
I2033 On 28/02/2033 Spot Bond			1.90000	105.47299	1.90000	105.44114			46,597,500,000,000.00	24,525,000,000	47,920,020,000
Total I2033 SPOT									46,597,500,000,000.00	24,525,000,000	47,920,020,000
Total For I2033									46,597,500,000,000.00	24,525,000,000	47,920,020,000
I2038 On 31/01/2038 Spot Bond			1.88000	132.61346	1.88000	132.57337			172,306,700,000,000.00	91,652,500,000	143,179,956,800
Total I2038 SPOT									172,306,700,000,000.00	91,652,500,000	143,179,956,800
Total For I2038									172,306,700,000,000.00	91,652,500,000	143,179,956,800
I2046 On 31/03/2046 Spot Bond			1.97000	130.84180	1.97000	130.80196			270,755,618,000,000.00	137,439,400,000	135,173,775,500
Total I2046 SPOT									270,755,618,000,000.00	137,439,400,000	135,173,775,500
Total For I2046									270,755,618,000,000.00	137,439,400,000	135,173,775,500
I2050 On 31/12/2050 Spot Bond			1.93500	142.28888	1.93500	142.24565			48,832,627,500,000.00	25,236,500,000	79,158,141,100
Total I2050 SPOT									48,832,627,500,000.00	25,236,500,000	79,158,141,100
Total For I2050									48,832,627,500,000.00	25,236,500,000	79,158,141,100
IBL22 On 15/03/2018 Spot Bond			8.74500	104.32982	8.74500	104.30556			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			8.65500	102.45862	8.65500	102.43472			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	100.89328			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			2.20000	99.84182	2.20000	138.62353			330,000,000,000.00	150,000,000	50,000,000
Total IBL34 SPOT									330,000,000,000.00	150,000,000	50,000,000
Total For IBL34									330,000,000,000.00	150,000,000	50,000,000
IBL36 On 31/01/2022 Spot Bond			2.27000	103.51583	2.27000	141.64476			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	101.83494			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			8.86500	101.46612	8.86500	101.44207			0.00	0	140,000,000
Total IBL39 SPOT									0.00	0	140,000,000
Total For IBL39									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.15278			0.00	0	5,000,000
Total IBL42 SPOT									0.00	0	5,000,000
Total For IBL42									0.00	0	5,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400			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			9.58500	100.26659	9.58500	100.24095			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			10.06500	94.59286	10.06500	94.56735			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			9.04500	98.56448	9.04500	98.54066			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			10.05500	100.02815	10.05500	100.00119			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	100.83842			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	100.19537			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			7.98500	102.48160	7.98500	102.45943			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			9.36500	100.51615	9.36500	100.49088			0.00	0	50,000,000
Total IBL55 SPOT									0.00	0	50,000,000
Total For IBL55									0.00	0	50,000,000
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.94425			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	100.61676			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL58 On 13/02/2017 Spot Bond			8.51500	102.74491	8.51500	102.72137				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.32500	102.59199	9.32500	102.56631				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			10.54500	101.67893	10.54500	101.65024				0.00	0	900,000,000
Total IBL60 SPOT										0.00	0	900,000,000
Total For IBL60										0.00	0	900,000,000
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.60633				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.02852				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	100.84296				0.00	0	40,000,000
Total IBL63 SPOT										0.00	0	40,000,000
Total For IBL63										0.00	0	40,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.89187				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	100.98405				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	99.91122				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.00000	136.46516	3.00000	136.41975				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	101.70118				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	21.75770	100.00000	21.70441				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.50918			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.52328			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				102.98880	0.00000	100.36343			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	100.37348			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			10.59500	97.85453	10.59500	97.82709			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			9.15500	105.62285	9.15500	105.59687			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	18.01604	100.00000	17.97239			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.09938	100.00000	11.07248			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.00066			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	101.90843			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	16.90200	100.00000	16.84865			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	100.48963			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.50565			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.45500	101.28780	9.45500	101.26238			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			10.03500	101.66588	10.03500	101.63884			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	100.36480			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	19.40879	100.00000	19.34820			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	0.00000	98.76247			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02156	100.00000	0.02151			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.10806			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	100.83320			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			10.24500	94.52252	10.24500	94.49672			0.00	0	800,000,000
Total IDCG03 SPOT									0.00	0	800,000,000
Total For IDCG03									0.00	0	800,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.31360			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	99.95386			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			10.89500	93.12059	10.89500	93.09375				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.66402				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.70000	97.95065	11.70000	97.87919				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	101.79321	5.00000	101.77940				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	100.70412	5.00000	100.69053				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	100.95158	4.00000	100.94071				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	100.58605	4.00000	100.57516				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	97.09356	100.00000	96.84201				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	97.03905	100.00000	96.78764				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	97.03905	100.00000	96.78764				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.29500	96.67165	9.29500	96.64766				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.74500	101.17534	8.74500	101.39890				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D On 09/12/2028 Spot Bond			100.00000	7.22416	100.00000	7.20666			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	36.68068	100.00000	36.59085			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	40.45564	100.00000	40.35763			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	3.15473	100.00000	3.14876			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	10.51129	100.00000	10.48554			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	12.88403	100.00000	12.85282			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	14.35641	100.00000	14.32125			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	11.84349	100.00000	11.81727			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	65.27387	100.00000	65.11402			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	12.15980	100.00000	12.13034			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	20.87055	100.00000	20.81998			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	99.47162	100.00000	99.21055			0.00	0	0
Total IN315U SPOT									0.00	0	0
Total For IN315U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN317U On 20/12/2016 Spot Bond			100.00000	99.75491	100.00000	99.50044				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	50.66261	100.00000	50.55346				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	50.66261	100.00000	50.55346				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	56.39093	100.00000	56.25432				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.01730	100.00000	10.99061				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	13.71235	100.00000	13.67554				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	61.03910	100.00000	60.73708				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	102.13454				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	102.09834				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	101.19553	6.50000	101.17785				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	102.16705				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	102.09129				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	105.02432				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	108.08459				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	100.89265				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	101.51381				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	100.93221				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.59500	104.76999	12.59500	104.73484				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648				0.00	0	0
Total IP278U SPOT										0.00	0	0
Total For IP278U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400				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	101.40150				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			8.48500	101.62554	8.48500	101.60247				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.63971				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.67362				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	101.69625				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	101.30767				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	101.33017				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.01401				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	101.96718				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	102.02459				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	102.05903				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	101.91904				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	101.94061				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	101.96218				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.87055			0.00	0	0
Total IPFC10 SPOT									0.00	0	0
Total For IPFC10									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.49500	96.26856	10.49500	96.24180		38,831,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								38,831,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								38,831,500,000,000.00	3,700,000,000	1,850,000,000	
IPL6 On 28/09/2017 Spot Bond			9.25500	102.56902	9.25500	102.54381		28,690,500,000,000.00	3,100,000,000	1,550,000,000	
Total IPL6 SPOT								28,690,500,000,000.00	3,100,000,000	1,550,000,000	
Total For IPL6								28,690,500,000,000.00	3,100,000,000	1,550,000,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	42.97869	100.00000	42.88409		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	101.56177		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	100.76470		0.00	0	138,586,400	
Total IPL8 SPOT								0.00	0	138,586,400	
Total For IPL8								0.00	0	138,586,400	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.22150		0.00	0	500,000,000	
Total IPL9 SPOT								0.00	0	500,000,000	
Total For IPL9								0.00	0	500,000,000	
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.92136		0.00	0	0	
Total IV015 SPOT								0.00	0	0	
Total For IV015								0.00	0	0	
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.02245		0.00	110,000,000	110,000,000	
Total IV016 SPOT								0.00	110,000,000	110,000,000	
Total For IV016								0.00	110,000,000	110,000,000	
IV017 On 31/01/2022 Spot Bond			3.15000	98.93527	3.15000	135.37378		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			3.66000	153.42761	3.66000	153.37393		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	101.76588		0.00	0	0	
Total IV022 SPOT								0.00	0	0	
Total For IV022								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.58435			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.26752			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	99.89882			0.00	0	171,210,800
Total IV025 SPOT									0.00	0	171,210,800
Total For IV025									0.00	0	171,210,800
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.24495			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			3.78000	107.39065	3.78000	108.29007			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			3.78000	107.30113	3.78000	108.29007			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	99.89426			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	100.39285			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	100.92444			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.29500	104.67717	12.29500	104.64286			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	102.05475			0.00	350,000,000	360,000,000
Total IV035 SPOT									0.00	350,000,000	360,000,000
Total For IV035									0.00	350,000,000	360,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.52501			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV057U On 14/07/2018 Spot Bond			100.00000	15.43518	100.00000	15.39738				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.11500	105.85373	11.11500	105.82262				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	102.39918				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			3.76000	151.91760	3.76000	151.86402				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA623 On 09/06/2016 Spot Bond			7.65000	99.97905	7.65000	99.93716				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	99.89532	7.65000	99.81173				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			7.65000	99.72827	7.65000	99.64496				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	99.42998	7.75000	99.34609				0.00	0	0
Total IVA627 SPOT										0.00	0	0
Total For IVA627										0.00	0	0
IVA628 On 14/07/2016 Spot Bond			100.00000	91.47870	100.00000	91.25000				0.00	0	0
Total IVA628 SPOT										0.00	0	0
Total For IVA628										0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.75000	98.99110	7.75000	98.90795				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	98.54691	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	98.40185	7.80000	98.21597				0.00	0	0
Total IVA634 SPOT										0.00	0	0
Total For IVA634										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA635 On 01/09/2016 Spot Bond			7.80000	98.25721	7.80000	98.17476				0.00	0	0
Total IVA635 SPOT										0.00	0	0
Total For IVA635										0.00	0	0
IVA636 On 08/09/2016 Spot Bond			7.80000	98.11300	7.80000	98.03079				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	109.28300	10.00000	109.25400				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	100.22091				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	101.20480				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	101.41804				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	101.43380				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	101.36285				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	101.40680				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.00634				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	101.91875				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.57414				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.63288				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.07123				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	101.79998				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	101.72583				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	101.76452				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	95.57114				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			9.92500	102.04919	9.92500	102.02204				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	20.21084	100.00000	20.16587				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	15.93480	100.00000	15.89578				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.16500	100.33123	10.16500	100.30390				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.02278				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.66792			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.87522			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	100.43398			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.14926			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	100.94495			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	100.74934			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	101.82921			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	101.63098			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.93939			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	101.75256			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	100.59684			0.00	0	0
Total IVC062 SPOT									0.00	0	0
Total For IVC062									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.82904				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	99.85723				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	99.97599				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	99.75363				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	100.88850				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	101.29724				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	101.28489				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	100.91309				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	100.43771				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	100.43771				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	2.22230	100.00000	2.21809				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	34.08176	100.00000	33.99920				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC74U On 22/09/2018 Spot Bond			100.00000	25.47592	100.00000	25.41421			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.20920	100.00000	3.20311			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.80000	98.29849	7.80000	98.21597			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	101.07926			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
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00233			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	99.90369			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.01672			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	17.58640	100.00000	17.53680			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.56908			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.08410			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.07619			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.44500	129.40160	9.44500	129.36914			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.79517			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.96094			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	100.08085			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	99.76260			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.04496			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			10.63500	97.45298	10.63500	97.42554			0.00	0	1,200,000,000
Total LBK11 SPOT									0.00	0	1,200,000,000
Total For LBK11									0.00	0	1,200,000,000
LBK12L On 25/02/2020 Spot Bond			9.71000	102.79961	9.71000	102.77284			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	99.81823			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	33.55010	100.00000	33.46792			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	100.91230			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			9.40500	100.57670	9.40500	100.55130		61,320,600,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								61,320,600,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								61,320,600,000,000.00	6,520,000,000	3,260,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			9.64500	98.13296	9.64500	98.10771			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.68500	97.90094	10.68500	97.87295		12,394,600,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								12,394,600,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								12,394,600,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.89861		0.00	0	10,000,000	
Total LGL05 SPOT								0.00	0	10,000,000	
Total For LGL05								0.00	0	10,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.86129		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	99.97579		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	100.84510		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			13.65500	100.27717	13.65500	100.24118		6,827,500,000,000.00	500,000,000	250,000,000	
Total LHL18 SPOT								6,827,500,000,000.00	500,000,000	250,000,000	
Total For LHL18								6,827,500,000,000.00	500,000,000	250,000,000	
LHL19 On 14/11/2019 Spot Bond			14.63500	100.13959	14.63500	100.10116		7,317,500,000,000.00	500,000,000	250,000,000	
Total LHL19 SPOT								7,317,500,000,000.00	500,000,000	250,000,000	
Total For LHL19								7,317,500,000,000.00	500,000,000	250,000,000	
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.49771		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	100.49481		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	100.52164		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	100.55379		0.00	0	0	
Total LRFC1 SPOT								0.00	0	0	
Total For LRFC1								0.00	0	0	

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 11/11/2016 Spot Bond				100.00000	0.00000	100.61759			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	99.91013			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	100.82004			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	98.99280			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	95.12262			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	98.40137			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	102.10024			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	102.11359			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	101.20150			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	101.29198			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	102.15944			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF030 On 01/10/2017 Spot Bond				100.00000	0.00000	101.90115			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

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 10/12/2016 Spot Bond				100.00000	0.00000	100.04004			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.63797			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	101.09856			0.00	1,000,000,000	250,000,000
Total MBF039 SPOT									0.00	1,000,000,000	250,000,000
Total For MBF039									0.00	1,000,000,000	250,000,000
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.70686			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	100.66557			0.00	0	20,000,000
Total MBF042 SPOT									0.00	0	20,000,000
Total For MBF042									0.00	0	20,000,000
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.35501			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	100.51267			0.00	4,700,000,000	1,900,000,000
Total MBF046 SPOT									0.00	4,700,000,000	1,900,000,000
Total For MBF046									0.00	4,700,000,000	1,900,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.04426			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	99.90860			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	99.88678			0.00	2,000,000,000	1,000,000,000
Total MBF049 SPOT									0.00	2,000,000,000	1,000,000,000
Total For MBF049									0.00	2,000,000,000	1,000,000,000
MBF05: On 17/05/2017 Spot Bond				100.00000	0.00000	100.53297			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	100.56268			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.60639			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.30644	2.30000	103.69142			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	98.40287			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	101.55901			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	43.48868	100.00000	43.38217			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	42.18389	100.00000	42.08058			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	42.25179	100.00000	42.14831			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	40.59263	100.00000	40.49429			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	54.26888	100.00000	54.13741			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	100.96740			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			9.55500	100.06460	9.55500	100.03908			0.00	0	48,166,600
Total MBSA01 SPOT									0.00	0	48,166,600
Total For MBSA01									0.00	0	48,166,600
MBSA0 On 15/04/2019 Spot Bond			9.60500	99.63216	9.60500	99.60662			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.32964	8.91000	101.30550			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.49703			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	103.49116			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	103.63889			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			8.68000	101.47170	8.68000	101.44823			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			9.57500	103.49135	9.57500	103.46476			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.42000	102.60251	10.42000	102.57389			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	101.84313			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			10.43500	101.80581	10.43500	101.74433			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			9.60500	99.49019	9.60500	99.46470			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	99.81899			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.29500	100.89723	10.29500	101.41581		8,236,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								8,236,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								8,236,000,000,000.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.56960			0.00	120,000,000	130,000,000
Total MMIG03 SPOT									0.00	120,000,000	130,000,000
Total For MMIG03									0.00	120,000,000	130,000,000
MMIG0 On 12/08/2030 Spot Bond			12.09500	98.32790	12.09500	99.28992			0.00	0	60,000,000
Total MMIG04 SPOT									0.00	0	60,000,000
Total For MMIG04									0.00	0	60,000,000
MMIG0 On 12/08/2017 Spot Bond			11.57500	102.75186	11.57500	100.39157		24,307,500,000,000.00		2,100,000,000	1,190,000,000
Total MMIG05 SPOT								24,307,500,000,000.00		2,100,000,000	1,190,000,000
Total For MMIG05								24,307,500,000,000.00		2,100,000,000	1,190,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	80.00000	100.00000	63.84496			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			9.30500	99.48078	9.30500	99.45606			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			9.29500	104.97695	9.29500	104.95075			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	80.05795	100.00000	79.88976			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	63.52913	100.00000	63.40860			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	67.21990	100.00000	67.05706			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	18.59122	100.00000	18.53189			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	20.12447	100.00000	20.07993			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	8.12748	100.89771	8.10763			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302 On 14/08/2020 Spot Bond			100.61875	8.22546	100.61875	8.20542			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			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	101.87551			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.89709			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	102.13231			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	112.43036			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5F23L On 20/06/2023 Spot Bond			100.00000	13.00626	100.00000	12.97475			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.91987	100.00000	13.88616			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			10.62500	89.65129	10.62500	89.62608			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.19500	102.33653	10.19500	102.30873			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10/ On 25/07/2016 Spot Bond			8.36000	102.39959	8.36000	102.37637			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.96000	96.63187	9.96000	96.60635			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			10.30500	98.66595	10.30500	98.63901			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			10.24500	99.44944	10.24500	99.42244		3,483,300,000,000.00	340,000,000	340,000,000	
Total NBK13A SPOT								3,483,300,000,000.00	340,000,000	340,000,000	
Total For NBK13A								3,483,300,000,000.00	340,000,000	340,000,000	
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.77941			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			10.10500	101.07227	10.10500	101.06990			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			10.34500	96.32570	10.34500	96.29901			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	100.89571			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			11.05500	94.19382	11.05500	94.16599			38,029,200,000,000.00	3,440,000,000	1,280,000,000
Total NBK16A SPOT									38,029,200,000,000.00	3,440,000,000	1,280,000,000
Total For NBK16A									38,029,200,000,000.00	3,440,000,000	1,280,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.00144			0.00	0	3,000,000,000
Total NBK16B SPOT									0.00	0	3,000,000,000
Total For NBK16B									0.00	0	3,000,000,000
NBK17/ On 22/04/2026 Spot Bond			11.22500	93.81395	11.22500	93.78596			27,389,000,000,000.00	2,440,000,000	1,450,000,000
Total NBK17A SPOT									27,389,000,000,000.00	2,440,000,000	1,450,000,000
Total For NBK17A									27,389,000,000,000.00	2,440,000,000	1,450,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.25969			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			10.06500	97.63746	10.06500	97.61126			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	101.70087			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.49500	96.50574	10.49500	96.47877			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	101.39506			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.94500	96.74971	10.94500	96.72155			0.00	0	560,000,000
Total NBK20A SPOT									0.00	0	560,000,000
Total For NBK20A									0.00	0	560,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.52716			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.49500	98.73979	11.49500	98.70948			0.00	0	390,000,000
Total NBK21A SPOT									0.00	0	390,000,000
Total For NBK21A									0.00	0	390,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.59822			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			9.48500	103.36176	9.48500	103.33573			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.55134			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			11.14500	97.97884	11.14500	97.94996			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	100.52819			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.39500	97.73718	11.39500	97.70775		22,790,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								22,790,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								22,790,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.71425			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.48500	104.12197	10.48500	104.09257			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	101.86908			0.00	0	350,000,000
Total NBK25B SPOT									0.00	0	350,000,000
Total For NBK25B									0.00	0	350,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	11.76267	100.00000	11.73678			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	101.24577			0.00	0	60,000,000
Total NBK26B SPOT									0.00	0	60,000,000
Total For NBK26B									0.00	0	60,000,000
NBK27/ On 10/05/2026 Spot Bond			11.03500	101.60134	11.03500	101.57168			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	100.21109			0.00	0	65,000,000
Total NBK27B SPOT									0.00	0	65,000,000
Total For NBK27B									0.00	0	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.51759			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.53631			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	100.55692			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	100.57435			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	100.34101			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	100.72893			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	100.75714			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	100.77328			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	100.79329			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			9.48500	108.06471	9.48500	108.03750		29,403,500,000,000.00	3,100,000,000	1,420,000,000	
Total NBK3A SPOT								29,403,500,000,000.00	3,100,000,000	1,420,000,000	
Total For NBK3A								29,403,500,000,000.00	3,100,000,000	1,420,000,000	
NBK4 On 28/10/2024 Spot Bond			11.62000	39.79256	11.62000	39.78061		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	101.32572		0.00	0	0	
Total NBK7B SPOT								0.00	0	0	
Total For NBK7B								0.00	0	0	

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 15/08/2017 Spot Bond				100.00000	0.00000	100.61171				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.91326				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	101.84558				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	101.77299				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	100.96283				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	102.00493				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.79000	101.66802	10.79000	101.63899				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	101.99415				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.82500	100.57180	10.82500	100.54299				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	102.00493				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	101.82802				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	101.82810				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0

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	102.02210				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	102.04368				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	100.17245				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	101.44020				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	101.89468				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	101.51064				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	101.24784				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	99.20031				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			11.12500	98.51158	11.12500	100.23869				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	99.39586				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	101.54416				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	101.43457				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	102.03428			0.00	120,000,000	110,000,000
Total NED19 SPOT									0.00	120,000,000	110,000,000
Total For NED19									0.00	120,000,000	110,000,000
NED20 On 01/07/2020 Spot Bond			11.98500	101.13036	11.98500	102.76099		47,700,300,000,000.00	3,980,000,000	1,990,000,000	
Total NED20 SPOT								17,700,300,000,000.00	3,980,000,000	1,990,000,000	
Total For NED20								17,700,300,000,000.00	3,980,000,000	1,990,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.35793			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	112.81959	9.44500	112.79131			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	100.75983			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	109.28300	10.00000	109.25400			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	101.00444	13.50000	100.96839			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	178.90595	2.25000	178.85014			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			2.64000	103.81811	2.64000	118.29748			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	197.23839	3.45000	197.17656			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			3.03000	114.79933	3.03000	114.76104			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			3.25000	158.84047	3.25000	149.63859				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.16000	161.11508	3.16000	161.18892				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			9.48500	103.07306	9.48500	103.04682				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	64.38766	100.00000	64.25879				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NPL11L On 14/06/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total NPL11U SPOT										0.00	0	0
Total For NPL11U										0.00	0	0
NPL12L On 14/06/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total NPL12U SPOT										0.00	0	0
Total For NPL12U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.11500	101.51061	10.11500	101.53697				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	100.39739				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.39052				0.00	10,000,000	10,000,000
Total NQ1A18 SPOT										0.00	10,000,000	10,000,000
Total For NQ1A18										0.00	10,000,000	10,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.57016				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	100.40416				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.38031				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			10.31500	101.51719	10.31500	101.54260				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.40426				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	100.39969				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.00000	0.00000	100.43023				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			10.51500	101.52378	10.51500	101.54824				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.40884				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C16 On 22/05/2049 Spot Bond				100.00000	0.00000	100.41114				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C17 On 22/05/2052 Spot Bond				100.00000	0.00000	100.44987				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D5 On 22/05/2020 Spot Bond				100.00000	0.00000	100.49546				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D7 On 22/05/2050 Spot Bond				100.00000	0.00000	100.41800				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D8 On 22/05/2019 Spot Bond				100.00000	0.00000	100.46155				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			9.37500	106.54413	9.37500	106.51746			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.22500	110.66968	10.22500	110.63969			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	179.79875	2.14500	179.74315			0.00	0	8,900,000,000
Total NRA023 SPOT									0.00	0	8,900,000,000
Total For NRA023									0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.69500	103.92160	11.69500	103.88932		58,708,900,000,000.00		5,020,000,000	2,510,000,000
Total NRA028 SPOT								58,708,900,000,000.00		5,020,000,000	2,510,000,000
Total For NRA028								58,708,900,000,000.00		5,020,000,000	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.53479			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	102.01911			0.00	0	20,000,000
Total NTC16 SPOT									0.00	0	20,000,000
Total For NTC16									0.00	0	20,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.23869			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	100.19759			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.06501			0.00	0	10,000,000
Total NTC19 SPOT									0.00	0	10,000,000
Total For NTC19									0.00	0	10,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.27777			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.33935			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	18.69144	100.00000	18.64616			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.70392			0.00	120,000,000	30,000,000
Total OML02 SPOT									0.00	120,000,000	30,000,000
Total For OML02									0.00	120,000,000	30,000,000
OML03 On 27/11/2019 Spot Bond			10.63500	96.43233	10.63500	96.40518			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	99.88101			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.82500	96.23228	10.82500	98.91144		32,475,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								32,475,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								32,475,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			11.42500	97.71220	11.42500	97.68271		34,275,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								34,275,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								34,275,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			12.04500	95.18870	12.04500	96.59384		23,909,325,000,000.00	1,985,000,000	1,005,000,000	
Total OML07 SPOT								23,909,325,000,000.00	1,985,000,000	1,005,000,000	
Total For OML07								23,909,325,000,000.00	1,985,000,000	1,005,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	99.84224		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			11.41500	100.30876	11.41500	100.27850		22,830,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								22,830,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								22,830,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			11.94500	99.39294	11.94500	99.36160		22,456,600,000,000.00	1,880,000,000	940,000,000	
Total OML10 SPOT								22,456,600,000,000.00	1,880,000,000	940,000,000	
Total For OML10								22,456,600,000,000.00	1,880,000,000	940,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	87.74038	100.00000	87.52998		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	109.28300	10.00000	109.25400		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	100.16672		0.00	0	0	
Total PMM21 SPOT								0.00	0	0	
Total For PMM21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	100.15632				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	100.04462				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.04421				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.81668				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	100.33953				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	96.21963				0.00	100,000,000	360,000,000
Total PPC002 SPOT										0.00	100,000,000	360,000,000
Total For PPC002										0.00	100,000,000	360,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.70085				0.00	600,000,000	420,000,000
Total PPC003 SPOT										0.00	600,000,000	420,000,000
Total For PPC003										0.00	600,000,000	420,000,000
PPC004 On 30/06/2021 Spot Bond			10.39500	100.84940	10.39500	102.28436				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	100.99667				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.00689				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	101.02961				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.12722			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.14990			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			9.01000	43.17629	9.01000	43.16590			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.33500	104.70891	7.33500	104.68827		976,817,329,000,000.00	405,837,400,000	192,382,200,000	
Total R159 SPOT								'6,817,329,000,000.00	405,837,400,000	192,382,200,000	
Total For R159								'6,817,329,000,000.00	405,837,400,000	192,382,200,000	
R159P On 15/09/2016 Spot Bond			7.16500	98.13146	7.16500	98.11256		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			9.09000	114.35623	9.04500	114.64919		294,142,659,086,000.00	7,733,129,005,400	1,008,421,057,500	
Total R186 SPOT								14,142,659,086,000.00	733,129,005,400	1,008,421,057,500	
Total For R186								14,142,659,086,000.00	733,129,005,400	1,008,421,057,500	
R187P On 21/12/2026 Spot Bond			8.93000	39.85407	8.93000	39.84456		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.85000	36.84398	8.85000	36.83526		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			1.72000	294.62492	1.74000	294.16350		82,300,796,000,000.00	47,849,300,000	22,381,182,700	
Total R197 SPOT								12,300,796,000,000.00	47,849,300,000	22,381,182,700	
Total For R197								12,300,796,000,000.00	47,849,300,000	22,381,182,700	
R202 On 07/12/2033 Spot Bond			1.80000	245.89699	1.84000	244.48392		431,649,720,000,000.00	239,805,400,000	236,572,778,400	
Total R202 SPOT								11,649,720,000,000.00	239,805,400,000	236,572,778,400	
Total For R202								11,649,720,000,000.00	239,805,400,000	236,572,778,400	
R2023 On 28/02/2023 Spot Bond			8.89000	96.45970	8.84500	96.65354		049,250,652,800,000.00	905,427,520,000	685,123,669,400	
Total R2023 SPOT								19,250,652,800,000.00	905,427,520,000	685,123,669,400	
Total For R2023								19,250,652,800,000.00	905,427,520,000	685,123,669,400	
R203 On 15/09/2017 Spot Bond			7.79000	102.47432	7.74500	102.50667		839,384,520,000,000.00	1,648,188,000,000	793,233,940,400	
Total R203 SPOT								19,384,520,000,000.00	648,188,000,000	793,233,940,400	
Total For R203								19,384,520,000,000.00	648,188,000,000	793,233,940,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Spot Bond			9.42000	92.08111	9.42000	92.05783			365,868,063,200,000.00	1,418,881,960,000	1,171,304,606,600
Total R2030 SPOT									5,868,063,200,000.00	418,881,960,000	171,304,606,600
Total For R2030									5,868,063,200,000.00	418,881,960,000	171,304,606,600
R2032 On 31/03/2032 Spot Bond			9.52500	91.26720	9.52500	91.24401			677,126,855,000,000.00	1,120,958,200,000	452,228,439,700
Total R2032 SPOT									7,126,855,000,000.00	120,958,200,000	452,228,439,700
Total For R2032									7,126,855,000,000.00	120,958,200,000	452,228,439,700
R2035 On 28/02/2035 Spot Bond			9.60000	96.19802	9.60000	96.17365			861,271,497,600,000.00	714,715,781,000	491,576,316,600
Total R2035 SPOT									1,271,497,600,000.00	714,715,781,000	491,576,316,600
Total For R2035									1,271,497,600,000.00	714,715,781,000	491,576,316,600
R2037 On 31/01/2037 Spot Bond			9.67000	92.66236	9.67000	92.63833			779,769,182,000,000.00	1,528,414,600,000	882,531,840,900
Total R2037 SPOT									9,769,182,000,000.00	528,414,600,000	382,531,840,900
Total For R2037									9,769,182,000,000.00	528,414,600,000	382,531,840,900
R204 On 21/12/2018 Spot Bond			8.20000	103.30625	8.15500	103.38444			026,568,265,000,000.00	1,832,508,325,000	817,587,949,700
Total R204 SPOT									6,568,265,000,000.00	832,508,325,000	317,587,949,700
Total For R204									6,568,265,000,000.00	832,508,325,000	317,587,949,700
R2040 On 31/01/2040 Spot Bond			9.73000	96.50876	9.73000	96.48357			401,408,170,000,000.00	966,229,000,000	531,739,233,200
Total R2040 SPOT									1,408,170,000,000.00	966,229,000,000	531,739,233,200
Total For R2040									1,408,170,000,000.00	966,229,000,000	531,739,233,200
R2044 On 31/01/2044 Spot Bond			9.74500	93.65358	9.74500	93.62911			499,636,356,600,000.00	564,354,680,000	824,935,762,300
Total R2044 SPOT									9,636,356,600,000.00	564,354,680,000	324,935,762,300
Total For R2044									9,636,356,600,000.00	564,354,680,000	324,935,762,300
R2048 On 28/02/2048 Spot Bond			9.74000	92.74346	9.74000	92.71963			823,084,883,200,000.00	1,111,199,680,000	356,334,157,900
Total R2048 SPOT									3,084,883,200,000.00	111,199,680,000	356,334,157,900
Total For R2048									3,084,883,200,000.00	111,199,680,000	356,334,157,900
R207 On 15/01/2020 Spot Bond			8.48500	99.15625	8.43500	99.28261			266,926,819,600,000.00	2,152,849,360,000	1,065,356,332,000
Total R207 SPOT									6,926,819,600,000.00	152,849,360,000	165,356,332,000
Total For R207									6,926,819,600,000.00	152,849,360,000	165,356,332,000
R208 On 31/03/2021 Spot Bond			8.64000	93.98546	8.59500	94.13020			059,466,650,816,000.00	817,067,899,400	769,680,172,600
Total R208 SPOT									9,466,650,816,000.00	817,067,899,400	769,680,172,600
Total For R208									9,466,650,816,000.00	817,067,899,400	769,680,172,600
R209 On 31/03/2036 Spot Bond			9.60000	71.74704	9.55000	72.06763			503,050,944,000,000.00	2,552,401,140,000	1,254,262,018,300
Total R209 SPOT									3,050,944,000,000.00	552,401,140,000	254,262,018,300
Total For R209									3,050,944,000,000.00	552,401,140,000	254,262,018,300
R210 On 31/03/2028 Spot Bond			1.76000	185.68415	1.76000	185.62867			178,906,603,392,000.00	101,651,479,200	138,923,760,700
Total R210 SPOT									8,906,603,392,000.00	101,651,479,200	138,923,760,700
Total For R210									8,906,603,392,000.00	101,651,479,200	138,923,760,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.80000	139.89364	0.80000	139.85547			199,313,600,000,000.00	249,142,000,000	120,517,325,000
Total R211 SPOT												19,313,600,000,000.00	249,142,000,000	120,517,325,000
Total For R211												19,313,600,000,000.00	249,142,000,000	120,517,325,000
R212	On	31/01/2022	Spot Bond			1.70000	145.92821	1.70000	145.88479			681,163,820,000,000.00	400,684,600,000	167,188,263,900
Total R212 SPOT												11,163,820,000,000.00	400,684,600,000	167,188,263,900
Total For R212												11,163,820,000,000.00	400,684,600,000	167,188,263,900
R213	On	28/02/2031	Spot Bond			9.50000	82.32425	9.45000	82.64079			449,280,113,700,000.00	994,661,064,600	860,339,815,200
Total R213 SPOT												19,280,113,700,000.00	994,661,064,600	360,339,815,200
Total For R213												19,280,113,700,000.00	994,661,064,600	360,339,815,200
R214	On	28/02/2041	Spot Bond			9.67000	72.18365	9.67000	72.16522			668,294,240,121,000.00	2,033,949,766,300	788,852,068,000
Total R214 SPOT												18,294,240,121,000.00	033,949,766,300	788,852,068,000
Total For R214												18,294,240,121,000.00	033,949,766,300	788,852,068,000
R230C	On	15/09/2016	Spot Bond			7.16500	98.13146	7.16500	98.11256			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			7.15500	99.78483	7.15500	99.76532			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			7.21500	96.31272	7.21500	96.29407			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			7.85000	92.37510	7.85000	92.35566			0.00	0	0
Total R331C SPOT												0.00	0	0
Total For R331C												0.00	0	0
R332C	On	21/12/2017	Spot Bond			7.90000	88.82091	7.90000	88.80211			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			8.29000	84.79809	8.29000	84.77927			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			8.27000	81.46267	8.27000	81.44464			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			8.25000	78.27349	8.25000	78.25620			0.00	0	0
Total R335C SPOT												0.00	0	0
Total For R335C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C On 21/12/2019 Spot Bond			8.24000	75.19811	8.24000	75.18152			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			8.54000	71.38936	8.54000	71.37305			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			8.52000	68.52538	8.52000	68.50976			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	65.29893	8.65500	65.28381			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			8.62500	62.68995	8.62500	62.67549			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			8.59500	60.20254	8.59500	60.18870			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			8.56500	57.83046	8.56500	57.81721			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			8.52500	55.60533	8.52500	55.59265			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			8.48500	53.48636	8.48500	53.47422			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			9.13000	48.82623	9.13000	48.81433			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			9.09000	46.84726	9.09000	46.83588			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			9.05000	44.96572	9.05000	44.95484			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C On 21/12/2025 Spot Bond			9.01000	43.17629	9.01000	43.16590			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	41.47398	8.97000	41.46404			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	39.85407	8.93000	39.84456			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.31213	8.89000	38.30302			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			8.85000	36.84398	8.85000	36.83526			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	101.80050			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.14155			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	102.59970			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	99.97423			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	60.38039	100.00000	60.23412			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	36.77074	100.00000	36.68068			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	68.45508	100.00000	68.28924			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB5 On 10/12/2016 Spot Bond			100.00000	81.63660	100.00000	66.78370				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	33.15034	100.00000	33.06916				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	41.10932	100.00000	40.99977				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.78981	100.00000	9.76146				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	28.38640	100.00000	28.31077				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	20.57668	100.00000	20.52185				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	12.80481	100.00000	12.77069				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	99.90856				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	100.62662				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	100.33401				0.00	0	109,356,800
Total RDFB05 SPOT										0.00	0	109,356,800
Total For RDFB05										0.00	0	109,356,800
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.99473				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	100.97414				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.47325				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.16110				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.81005				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	0.00000	100.16110				0.00	0	0
Total RDFC31 SPOT										0.00	0	0
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.15244				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.16395				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.43183				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	101.20262				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	100.40424				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	99.88275				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.09216				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	27.50627	100.00000	27.43963				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES02I On 02/03/2019 Spot Bond			100.00000	15.88812	100.00000	15.84963			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	11.16202	100.00000	11.13497			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.30760	100.00000	9.28506			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.13313			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	100.87347			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.07398			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	101.44324			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	100.35850			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.04618			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	101.44552			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	92.89037			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.41763				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	87.89160				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.91952	12.35000	105.88467				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	16.76562	100.00000	16.72501				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	99.89878				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	13.78073	100.00000	13.74771				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	93.09463	100.00000	92.85714				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	16.83841	100.00000	16.77693				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	85.71515	100.00000	85.52078				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	101.11117				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	61.20527				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.09500	100.86649	10.09500	100.83936				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			10.57500	94.57869	10.57500	94.55207				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			11.00000	94.93624	11.00000	94.90847				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.53500	101.44839	8.53500	101.42556				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	109.28300	10.00000	109.25400				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	100.73489				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.84500	99.98373	9.84500	99.95749				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	101.45753				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	99.37475				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.04667				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	99.13031				0.00	280,000,000	90,000,000
Total SBK18 SPOT										0.00	280,000,000	90,000,000
Total For SBK18										0.00	280,000,000	90,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.18091				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	101.35274				0.00	160,000,000	230,000,000
Total SBK20 SPOT										0.00	160,000,000	230,000,000
Total For SBK20										0.00	160,000,000	230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.93399			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	100.45718			0.00	0	180,000,000
Total SBK22 SPOT									0.00	0	180,000,000
Total For SBK22									0.00	0	180,000,000
SBK23 On 28/05/2022 Spot Bond			12.44500	96.74673	12.44500	96.71499		49,531,100,000,000.00	3,980,000,000		2,095,000,000
Total SBK23 SPOT								19,531,100,000,000.00	3,980,000,000		2,095,000,000
Total For SBK23								19,531,100,000,000.00	3,980,000,000		2,095,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.90296			0.00	1,100,000,000	800,000,000
Total SBK24 SPOT									0.00	1,100,000,000	800,000,000
Total For SBK24									0.00	1,100,000,000	800,000,000
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.39941			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			12.33500	101.20071	12.33500	101.16761			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			9.90500	98.90965	9.90500	98.88352		47,940,200,000,000.00	4,840,000,000		2,420,000,000
Total SBK9 SPOT								17,940,200,000,000.00	4,840,000,000		2,420,000,000
Total For SBK9								17,940,200,000,000.00	4,840,000,000		2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.14500	100.88180	9.14500	100.85729			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.19938			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	101.64003			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			8.69500	102.15536	8.69500	102.13174			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	102.30804			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.71908			0.00	0	10,000,000
Total SBS18 SPOT									0.00	0	10,000,000
Total For SBS18									0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			10.33500	104.12306	10.33500	104.09440			0.00	0	350,000,000
Total SBS19 SPOT									0.00	0	350,000,000
Total For SBS19									0.00	0	350,000,000
SBS20 On 15/05/2026 Spot Bond			10.94500	95.35519	10.94500	95.32758			0.00	0	200,000,000
Total SBS20 SPOT									0.00	0	200,000,000
Total For SBS20									0.00	0	200,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.63214			0.00	0	196,037,100
Total SBS21 SPOT									0.00	0	196,037,100
Total For SBS21									0.00	0	196,037,100
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.85681			0.00	0	80,000,000
Total SBS23 SPOT									0.00	0	80,000,000
Total For SBS23									0.00	0	80,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.96049			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.31500	99.27484	9.31500	99.25029			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	55.90794	100.00000	55.78353			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.74500	99.89187	10.74500	99.86315			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	100.98178			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			9.46500	97.96671	9.46500	97.94197			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.95500	83.89571	10.95500	83.87141			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.02985			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			11.14500	91.44419	11.14500	91.41711			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.58136			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	99.75511			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.84500	98.24233	10.84500	98.21414		31,450,500,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								1,450,500,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								1,450,500,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.04309			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.91311			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			9.71000	97.68650	9.71000	97.66106			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			10.88500	93.41045	10.88500	93.38325			0.00	0	650,000,000
Total SBS38 SPOT									0.00	0	650,000,000
Total For SBS38									0.00	0	650,000,000
SBS39 On 29/01/2030 Spot Bond			11.70000	90.12089	11.70000	90.09275			0.00	0	670,000,000
Total SBS39 SPOT									0.00	0	670,000,000
Total For SBS39									0.00	0	670,000,000
SBS4 On 16/11/2021 Spot Bond			10.36500	93.37819	10.36500	93.35256		12,023,400,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								12,023,400,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								12,023,400,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.47523			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			10.48500	98.45206	10.48500	98.42472				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.12500	98.03197	11.12500	98.00313				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.29500	97.82662	11.29500	97.79742				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	100.58055				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	100.59661				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			10.36500	104.71268	10.36500	104.68361				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	100.60888				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			7.68500	105.11246	7.68500	105.09045				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	116.41602	3.04000	271.02965				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.77000	137.71962	1.77000	138.99984				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.39000	198.78248	3.39000	198.74020				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	45.86339	100.00000	48.03211				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.06397				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	63.22854	100.00000	63.07536				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				177.81210	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			2.45000	123.42183	2.45000	138.40559				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	101.19553	6.50000	101.17785				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.30168				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	102.81500				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			9.24500	103.42594	9.24500	103.40040				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.91200	8.75000	103.88768				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	100.94942				0.00	0	17,300,000
Total SHS06 SPOT										0.00	0	17,300,000
Total For SHS06										0.00	0	17,300,000
SHS11L On 19/11/2016 Spot Bond			100.00000	84.01826	100.00000	83.82688				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400				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	99.90846				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	99.81585				0.00	956,502,800	478,251,400
Total SHS14 SPOT										0.00	956,502,800	478,251,400
Total For SHS14										0.00	956,502,800	478,251,400
SHS16L On 29/06/2016 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	97.35284	100.00000	97.10257				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	83.64521	100.00000	83.45933				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			9.34500	103.45194	9.34500	103.42626				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	100.89995				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	101.76008				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.81884			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			10.49500	102.24296	10.49500	102.21439			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.81884			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	102.09164			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	20.84352	100.00000	20.79302			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			8.58500	103.21769	8.58500	103.19379		19,573,800,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								19,573,800,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								19,573,800,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.95500	100.34055	9.95500	100.31378		0.00	0	0	
Total SLI3 SPOT								0.00	0	0	
Total For SLI3								0.00	0	0	
SNT01 On 15/09/2017 Spot Bond			9.14500	100.88180	9.14500	100.85729		68,953,300,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								68,953,300,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								68,953,300,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.54559		0.00	0	100,000,000	
Total SNT02 SPOT								0.00	0	100,000,000	
Total For SNT02								0.00	0	100,000,000	
SNT03 On 12/04/2023 Spot Bond			11.54500	46.41294	11.54500	102.87420		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	100.41109		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	100.63902		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.40429			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	100.41344			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.23921			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	100.24634			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.86122			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			8.44500	104.38029	8.44500	104.35624			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	101.30048			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.27000	94.30562	10.27000	94.27982		12,324,000,000,000.00	1,200,000,000	4,219,733,300	
Total SSA06 SPOT								12,324,000,000,000.00	1,200,000,000	4,219,733,300	
Total For SSA06								12,324,000,000,000.00	1,200,000,000	4,219,733,300	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.20825			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.85868			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	101.14429			0.00	1,200,000,000	300,000,000
Total SSN003 SPOT									0.00	1,200,000,000	300,000,000
Total For SSN003									0.00	1,200,000,000	300,000,000
SSN00 On 31/03/2021 Spot Bond			10.16500	88.55481	10.16500	88.53082			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

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 31/03/2021 Spot Bond			10.16500	88.55481	10.16500	88.53082				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.85500	95.18388	9.85500	95.15873				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	99.73753				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			8.62500	101.48869	8.62500	101.46541				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.66000	117.70252	2.66000	118.11317				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	100.20205	9.61500	100.17635				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	100.32715	8.50000	100.32050				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			11.06500	101.46298	11.06500	101.43312				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	100.16316				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			11.32000	71.30682	11.32000	71.28560				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	96.99850				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	101.23703				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.82926				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	94.76683				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	100.05409				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	100.40345				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	99.79640				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	100.17978				0.00	120,000,000	30,000,000
Total SSN034 SPOT										0.00	120,000,000	30,000,000
Total For SSN034										0.00	120,000,000	30,000,000
SSN035 On 17/11/2020 Spot Bond				100.00000	0.00000	100.59265				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	0.00000	100.21936				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SY1286 On 18/08/2016 Spot Bond				100.00000	0.00000	100.49797				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	100.30386				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	99.97979				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1291 On 17/06/2016 Spot Bond				100.00000	0.00000	99.83800				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	99.16763				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY1299 On 28/07/2016 Spot Bond				100.00000	0.00000	98.97264				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY1303 On 20/06/2016 Spot Bond				100.00000	0.00000	99.77399				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	98.94049				0.00	0	0
Total SY1304 SPOT										0.00	0	0
Total For SY1304										0.00	0	0
SY1305 On 04/07/2016 Spot Bond				100.00000	0.00000	98.30142				0.00	0	0
Total SY1305 SPOT										0.00	0	0
Total For SY1305										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.99500	95.78150	9.99500	95.75599				0.00	0	850,000,000
Total SZ25 SPOT										0.00	0	850,000,000
Total For SZ25										0.00	0	850,000,000
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.41115				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	100.42718				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			10.08500	90.47011	10.08500	99.85137				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.40551				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	100.42212				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			9.98500	101.79725	9.98500	104.36554			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	100.38977			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.40551			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	100.42122			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			10.08500	101.79476	10.08500	101.73913			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	100.02335			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	101.75017			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	101.32455			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	101.50433			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	101.53734			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	100.54265			0.00	0	0
Total TFS137 SPOT									0.00	0	0
Total For TFS137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	100.96612			0.00	0	400,000,000
Total TFS138 SPOT									0.00	0	400,000,000
Total For TFS138									0.00	0	400,000,000
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	100.31495			0.00	0	0
Total TFS139 SPOT									0.00	0	0
Total For TFS139									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.78500	103.29251	7.78500	103.27071			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	101.23699			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	101.47406			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	103.08512	7.83000	103.06336			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	101.22146			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	101.25675			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	92.29842	7.39000	102.89189			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	101.22146			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	101.25675			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	92.52492	7.16000	102.80222			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.32589				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.32025				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.45561				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.43729				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.99009				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.92691				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	101.22004				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	101.26521				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.43815	8.73000	103.41388				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	101.02572				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	101.25674				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.62500	87.74256	9.62500	100.54466				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90320				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	101.25674				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.32870				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	101.31319				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	101.30754				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	101.45278				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	101.44714				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	101.39781				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	101.89176				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	101.89738				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	101.86928				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	100.40657				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.41802				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			10.03500	99.54319	10.03500	100.40000				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.41115				0.00	0	266,338,500
Total TH12A4 SPOT										0.00	0	266,338,500
Total For TH12A4										0.00	0	266,338,500
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.42718				0.00	280,000,000	70,000,000
Total TH12A5 SPOT										0.00	280,000,000	70,000,000
Total For TH12A5										0.00	280,000,000	70,000,000
TH12A6 On 21/08/2019 Spot Bond			9.94500	98.78637	9.94500	98.76003				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.40886				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	100.42718				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.05500	83.69026	10.05500	97.78736				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.44777				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.44777				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.44777				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.44777				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.48433			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	100.48433			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.48433			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	100.48388			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	100.63231			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	100.63231			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	100.78494			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	100.62959			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	100.40062			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	100.41070			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	100.42709			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			10.18500	97.57786	10.18500	99.86552			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A ¹ On 21/08/2018 Spot Bond				100.00000	0.00000	100.40107				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A ⁶ On 21/08/2018 Spot Bond				100.00000	0.00000	100.41116				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A ⁷ On 21/08/2020 Spot Bond				100.00000	0.00000	100.42938				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A ⁸ On 21/08/2020 Spot Bond			10.07500	100.44342	10.07500	101.36117				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A ⁹ On 21/08/2018 Spot Bond				100.00000	0.00000	100.38977				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	100.44766				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B ² On 21/08/2020 Spot Bond				100.00000	0.00000	100.44812				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B ³ On 21/08/2020 Spot Bond				100.00000	0.00000	100.44588				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B ⁴ On 21/08/2020 Spot Bond				100.00000	0.00000	100.43692				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13C ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	100.47963				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C ² On 21/08/2020 Spot Bond				100.00000	0.00000	100.48328				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C ³ On 21/08/2020 Spot Bond				100.00000	0.00000	100.46826				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.47718			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.62973			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.62973			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	100.62359			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	100.61698			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	101.25816			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	6.57863	101.06155	6.56237			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

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 18/07/2016 Spot Bond			100.00000	92.38395	100.00000	92.15528			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	101.28820			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.25110			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	101.25816			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	101.25110			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	101.32871			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	101.32871			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	101.32871			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	101.44152			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	101.46971			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	101.43447			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	101.99715			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	102.03224			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.01820			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.15500	89.41197	10.15500	89.35132			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	14.59771	100.00000	14.57008			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25400			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			8.62500	101.48893	8.62500	101.46564		176,450,000,000,000.00	136,400,000,000	38,217,870,900	
Total TN17 SPOT								176,450,000,000,000.00	136,400,000,000	38,217,870,900	
Total For TN17								176,450,000,000,000.00	136,400,000,000	38,217,870,900	
TN20 On 17/09/2020 Spot Bond			9.96500	104.21766	9.96500	104.19012		295,466,940,500,000.00	130,001,700,000	35,978,824,304	
Total TN20 SPOT								295,466,940,500,000.00	130,001,700,000	35,978,824,304	
Total For TN20								295,466,940,500,000.00	130,001,700,000	35,978,824,304	
TN20U On 14/04/2020 Spot Bond			100.00000	4.04624	100.00000	4.03633		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			10.54500	102.29430	10.54500	102.26573		103,973,700,000,000.00	9,860,000,000	22,617,400,000	
Total TN23 SPOT								103,973,700,000,000.00	9,860,000,000	22,617,400,000	
Total For TN23								103,973,700,000,000.00	9,860,000,000	22,617,400,000	
TN25 On 19/08/2025 Spot Bond			11.05500	94.05796	11.05500	94.03016		798,502,650,000,000.00	72,230,000,000	39,230,000,000	
Total TN25 SPOT								798,502,650,000,000.00	72,230,000,000	39,230,000,000	
Total For TN25								798,502,650,000,000.00	72,230,000,000	39,230,000,000	
TN27 On 14/11/2027 Spot Bond			11.07000	86.75857	11.07000	86.73317		224,721,000,000,000.00	20,300,000,000	10,100,000,000	
Total TN27 SPOT								224,721,000,000,000.00	20,300,000,000	10,100,000,000	
Total For TN27								224,721,000,000,000.00	20,300,000,000	10,100,000,000	
TN30 On 09/10/2030 Spot Bond			11.54000	94.53905	11.54000	94.51007		40,390,000,000,000.00	3,500,000,000	1,750,000,000	
Total TN30 SPOT								40,390,000,000,000.00	3,500,000,000	1,750,000,000	
Total For TN30								40,390,000,000,000.00	3,500,000,000	1,750,000,000	
TN40 On 09/10/2040 Spot Bond			11.79000	93.50894	11.79000	93.47968		18,864,000,000,000.00	1,600,000,000	800,000,000	
Total TN40 SPOT								18,864,000,000,000.00	1,600,000,000	800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN40										18,864,000,000,000.00	1,600,000,000	800,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.97852				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	100.24837				0.00	12,000,000	32,011,800
Total TNF18 SPOT										0.00	12,000,000	32,011,800
Total For TNF18										0.00	12,000,000	32,011,800
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.68403				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	100.59295				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	100.78069				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	100.59359				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	100.60653				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	100.62592				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	109.28300	10.00000	109.25400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.54798				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.53522				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.26017				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	100.24204				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			10.09500	98.19627	10.09500	98.16999				0.00	0	180,000,000
Total TPDA08 SPOT										0.00	0	180,000,000
Total For TPDA08										0.00	0	180,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.27701	10.00000	100.24928				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	100.27010	9.75000	100.24306				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	10.27040	100.00000	10.24304				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	99.88750				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	99.88190				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			10.33500	97.54669	10.33500	97.53928				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	99.87314				0.00	0	0
Total TRA2B1 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 TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	99.85567				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	99.81555				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.89009				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	99.88405				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.60703	100.00000	7.58861				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	8.10182	100.00000	8.08219				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	99.88070				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	8.39869	100.00000	8.37834				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	99.88003				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	8.64608	100.00000	8.62513				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	99.86132				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	11.66423	100.00000	11.63598				0.00	0	0
Total TRAD2U 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 TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.82011				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	14.97926	100.00000	14.94298				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	15.84056	100.00000	15.80218				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	2.48724	100.00000	2.48122				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	100.00000				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	98.64750				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	98.07078				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	97.57112				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	97.28467				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	96.59522				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	96.27364				0.00	7,500,000,000	7,500,000,000
Total TSP200 SPOT										0.00	7,500,000,000	7,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP200									0.00	7,500,000,000	7,500,000,000
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	98.83274			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	94.75243			0.00	0	0
Total TSP202 SPOT									0.00	0	0
Total For TSP202									0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	101.42816			0.00	0	0
Total TSP203 SPOT									0.00	0	0
Total For TSP203									0.00	0	0
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	98.20401			0.00	4,000,000,000	2,000,000,000
Total TSP204 SPOT									0.00	4,000,000,000	2,000,000,000
Total For TSP204									0.00	4,000,000,000	2,000,000,000
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	93.95788			0.00	0	0
Total TSP205 SPOT									0.00	0	0
Total For TSP205									0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	93.81352			0.00	0	0
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	92.75421			0.00	0	0
Total TSP207 SPOT									0.00	0	0
Total For TSP207									0.00	0	0
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	96.66060			0.00	0	0
Total TSP208 SPOT									0.00	0	0
Total For TSP208									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	92.45030			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	99.44724			0.00	0	0
Total TSP210 SPOT									0.00	0	0
Total For TSP210									0.00	0	0
TSP211 On 08/06/2017 Spot Bond			100.00000	50.19026	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total TSP211 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For TSP211								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	16.57260	100.00000	16.53246		0.00	0	0	
Total TTO01U 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 TTO01U										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.83157				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.19718				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	100.34529				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	101.67372				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	101.25274				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	101.21964				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	101.23951				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	101.06507				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	100.78437				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	100.64110				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	100.59897				0.00	0	0
Total TWC174 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 TWC174										0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	100.36329				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	100.35085				0.00	0	0
Total TWC176 SPOT										0.00	0	0
Total For TWC176										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	100.34192				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	100.29948				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	100.20775				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	100.21392				0.00	2,100,000,000	2,100,000,000
Total TWC181 SPOT										0.00	2,100,000,000	2,100,000,000
Total For TWC181										0.00	2,100,000,000	2,100,000,000
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	101.19913				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	100.29946				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	101.11365				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	100.28165				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			9.99500	105.48114	9.99500	105.45318				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.99500	104.67605	10.99500	104.64561				0.00	0	0
Total UG26 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 UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.57610	100.00000	7.56094				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	8.39544	100.00000	8.37487				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.70499	100.00000	8.68366				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.04670	100.00000	9.02455				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	11.26185	100.00000	11.21630				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	7.40464	100.00000	7.38981				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	8.30149	100.00000	8.28116				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	8.48707	100.00000	8.46628				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	8.81010	100.00000	8.78852				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	10.97541	100.00000	10.93102				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	100.81609				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	100.06592				0.00	0	0
Total VKC15 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 VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	101.58528				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	33.23336	100.00000	33.15196				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.76219				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	101.73087				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	100.75129				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.02280				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	101.78957				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	7.12222	100.00000	7.10797				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.04612	100.00000	8.02641				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	9.88013	100.00000	9.85593				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	5.10928	100.00000	5.09677				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	11.03426	100.00000	10.98964				0.00	0	0
Total VPA05U 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 VPA05U									0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	6.95076	100.00000	6.93685			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02 On 20/04/2023 Spot Bond			100.00000	7.95218	100.00000	7.93270			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03 On 20/10/2023 Spot Bond			100.00000	10.09827	100.00000	10.07354			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04 On 20/01/2024 Spot Bond			100.00000	4.87268	100.00000	4.86075			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05 On 20/04/2024 Spot Bond			100.00000	10.68243	100.00000	10.63923			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
WRS1 On 25/11/2029 Spot Bond			100.00000	0.00076	100.00000	0.00076			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			1.34000	250.43578	1.34000	250.36375			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			8.21500	101.02607	8.21500	101.00397		32,860,000,000,000.00	4,000,000,000	2,000,000,000	
Total WSP2 SPOT								32,860,000,000,000.00	4,000,000,000	2,000,000,000	
Total For WSP2								32,860,000,000,000.00	4,000,000,000	2,000,000,000	
WSP3 On 28/05/2019 Spot Bond			8.70500	101.06819	8.70500	101.04479		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			9.06000	100.11526	9.06000	100.09115		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			9.31000	99.10088	9.31000	99.07638		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			8.10000	76.92231	8.10000	76.90571		0.00	0	0	
Total Z083 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 Z083									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.76e+017	973,535,986,600	912,877,953,904
Total for SPOT :									2.76e+017	973,535,986,600	912,877,953,904
Total Futures									2.76e+017	973,535,989,788	912,878,710,160
Total Options									0.00	0	64,115
Grand Total:									2.76e+017	973,535,989,788	912,878,774,275