



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2016

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			128.94762	128.94762	128.96158	128.96158			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			2,091.58000	2.09158	2,077,620		0.00	0	0
EL28	On	04/08/2016	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.88	Call			2,081.58000	2.08158	2,067,620		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.86	Call			2,101.58000	2.10158	2,087,620		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			10.56000	78.77516	10.56000	78.77516			0.00	0	0
ES33	On	05/05/2016			10.89030	74.93519	10.88624	74.96010			0.00	0	8,776
ES33	On	04/08/2016			10.98290	76.38519	10.97873	76.41041			0.00	0	0
ES33	On	03/11/2016			11.07061	74.09307	11.06600	74.12057			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	05/05/2016	9.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	9.99	Put			5,830.82000	5.83082	5,855,730		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			5,761.95000	5.76195	5,786,860		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			5,693.18000	5.69318	5,718,090		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			4,552.36000	4.55236	4,577,580		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			4,685.11000	4.68511	4,710,330		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			4,618.69000	4.61869	4,643,910		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	03/11/2016	Bond Future	11.30	Call			1,376.10000	1.37610	1,348,600		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			1,434.02000	1.43402	1,406,520		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			1,318.11000	1.31811	1,290,610		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,776
ES42	On	04/02/2016	Bond Future			10.69500	83.27226	10.69500	83.27226			0.00	0	0
ES42	On	05/05/2016	Bond Future			11.03046	78.81215	11.03152	78.80483			0.00	0	7,250
Total ES42 Future												0.00	0	7,250
Total For ES42												0.00	0	7,250
I2025	On	04/02/2016	Bond Future			121.22185	121.22185	121.22185	121.22185			0.00	0	0
I2025	On	05/05/2016	Bond Future			123.41195	123.41195	123.42664	123.42664			0.00	0	4,419
I2025	On	04/08/2016	Bond Future			124.55813	124.55813	124.57299	124.57299			0.00	0	0
Total I2025 Future												0.00	0	4,419
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			2,563.36000	2.56336	2,578,050		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			2,573.36000	2.57336	2,588,050		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			2,583.36000	2.58336	2,598,050		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			712.99000	0.71299	698,130		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			702.99000	0.70299	688,130		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			722.99000	0.72299	708,130		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract 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 I2025									0.00	0	4,419
I2033 On 04/02/2016 Bond Future			101.98765	101.98765	101.98765	101.98765			0.00	0	0
I2033 On 05/05/2016 Bond Future			102.85506	102.85506	102.86725	102.86725			0.00	0	2,032
Total I2033 Future									0.00	0	2,032
I2033 On 05/05/2016 Bond Future	102.39	Call			477.25000	0.47725	465,060		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.40	Call			467.25000	0.46725	455,060		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.41	Call			457.25000	0.45725	445,060		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	2,032
I2038 On 04/02/2016 Bond Future			126.65392	126.65392	126.65392	126.65392			0.00	0	0
I2038 On 05/05/2016 Bond Future			128.94271	128.94271	128.95776	128.95776			0.00	0	19,557
I2038 On 04/08/2016 Bond Future			130.03988	130.03988	130.05519	130.05519			0.00	0	0
Total I2038 Future									0.00	0	19,557
I2038 On 05/05/2016 Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 05/05/2016 Bond Future	130.99	Put			2,032.24000	2.03224	2,047,290		0.00	0	0
I2038 On 05/05/2016 Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 05/05/2016 Bond Future	131.00	Put			2,042.24000	2.04224	2,057,290		0.00	0	0
I2038 On 05/05/2016 Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 05/05/2016 Bond Future	131.01	Put			2,052.24000	2.05224	2,067,290		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			745.19000	0.74519	729,880		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			735.19000	0.73519	719,880		0.00	0	0
I2038 On 04/08/2016 Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 04/08/2016 Bond Future	129.30	Call			755.19000	0.75519	739,880		0.00	0	0
Total I2038 Option									0.00	0	0
Total For I2038									0.00	0	19,557
I2046 On 04/02/2016 Bond Future			127.16365	127.16365	127.16365	127.16365			0.00	0	0
I2046 On 05/05/2016 Bond Future			127.19834	127.19834	127.21334	127.21334			0.00	0	12,807
I2046 On 04/08/2016 Bond Future			129.66966	129.66966	129.68474	129.68474			0.00	0	0
Total I2046 Future									0.00	0	12,807
I2046 On 05/05/2016 Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 05/05/2016 Bond Future	129.99	Put			2,776.66000	2.77666	2,791,660		0.00	0	0
I2046 On 05/05/2016 Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 05/05/2016 Bond Future	130.00	Put			2,786.66000	2.78666	2,801,660		0.00	0	0
I2046 On 05/05/2016 Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	05/05/2016	Bond Future	130.01	Put			2,796.66000	2.79666	2,811,660		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			684.74000	0.68474	669,660		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			674.74000	0.67474	659,660		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			664.74000	0.66474	649,660		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,807
I2050	On	04/02/2016	Bond Future			137.16324	137.16324	137.16324	137.16324			0.00	0	0
I2050	On	05/05/2016	Bond Future			139.80927	139.80927	139.82587	139.82587			0.00	0	16,456
I2050	On	04/08/2016	Bond Future			140.95770	140.95770	140.97440	140.97440			0.00	0	0
Total I2050 Future												0.00	0	16,456
I2050	On	05/05/2016	Bond Future	137.99	Call			1,835.87000	1.83587	1,819,270		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,825.87000	1.82587	1,809,270		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,815.87000	1.81587	1,799,270		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			1,854.40000	1.85440	1,837,700		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,844.40000	1.84440	1,827,700		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,834.40000	1.83440	1,817,700		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	16,456
R186	On	04/02/2016	Bond Future			9.10000	110.94483	9.10000	110.94483		12.15	0.00	0	0
R186	On	05/05/2016	Bond Future			9.38926	111.38680	9.39520	111.34546		11.82	5,012,406.00	45	57,354
R186	On	04/08/2016	Bond Future			9.45248	108.23710	9.45869	108.19476		11.79	0.00	0	0
Total R186 Future												5,012,406.00	45	57,354
R186	On	05/05/2016	Bond Future	7.56	Call			43.76000	0.04376	42,870	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			13,924.48000	13.92448	13,882,250	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			8,069.39000	8.06939	8,025,800	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,073.49000	1.07349	1,072,870	11.61	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			4,961.15000	4.96115	4,919,190	11.61	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			4,600.56000	4.60056	4,617,050	12.05	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			1,231.79000	1.23179	1,206,940	12.05	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			377.90000	0.37790	375,640	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			8,001.55000	8.00155	7,957,950	11.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.75	Call			888.02000	0.88802	886,740	11.58	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			5,509.53000	5.50953	5,466,910	11.58	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			4,933.67000	4.93367	4,951,640	12.09	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			1,100.12000	1.10012	1,076,750	12.09	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,080.91000	2.08091	2,084,930	11.74	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			360.85000	0.36085	358,610	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			8,137.46000	8.13746	8,093,880	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			369.29000	0.36929	367,040	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			3,097.89000	3.09789	3,060,570	11.74	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			4,460.62000	4.46062	4,476,470	12.03	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			1,291.92000	1.29192	1,266,430	12.03	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.49	Call			1,127.76000	1.12776	1,130,160	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			8,019.32000	8.01932	7,979,380	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,143.31000	1.14331	1,145,780	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			7,960.69000	7.96069	7,920,820	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,159.72000	1.15972	1,162,250	11.46	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			7,902.98000	7.90298	7,863,170	11.46	0.00	0	0
Total R186 Option												0.00	0	17,790
Total For R186												5,012,406.00	45	75,144
R197	On	04/02/2016	Bond Future			288.60706	288.60706	288.60706	288.60706			0.00	0	0
R197	On	05/05/2016	Bond Future			294.20349	294.20349	294.23936	294.23936			0.00	0	1,383
R197	On	04/08/2016	Bond Future			293.42606	293.42606	293.46220	293.46220			0.00	0	0
Total R197 Future												0.00	0	1,383
R197	On	05/05/2016	Bond Future	300.01	Put			5,770.64000	5.77064	5,806,510		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			5,750.64000	5.75064	5,786,510		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			5,760.64000	5.76064	5,796,510		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			497.80000	0.49780	533,940		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			507.80000	0.50780	543,940		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			517.80000	0.51780	553,940		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,383
R202	On	04/02/2016	Bond Future			237.34344	237.34344	237.34344	237.34344			0.00	0	0
R202	On	05/05/2016	Bond Future			241.96413	241.96413	242.32610	242.32610			0.00	0	43,482
R202	On	04/08/2016	Bond Future			243.21582	243.21582	243.58483	243.58483			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Future												0.00	0	43,482
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			4,683.90000	4.68390	5,045,870		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			4,663.90000	4.66390	5,025,870		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			4,673.90000	4.67390	5,035,870		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			0.00000	0.00000	44,180		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			344.83000	0.34483	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			0.00000	0.00000	24,180		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			334.83000	0.33483	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			0.00000	0.00000	34,180		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			324.83000	0.32483	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,482
R2023	On	04/02/2016	Bond Future			8.93500	97.35748	8.93500	97.35748		9.25	0.00	0	0
R2023	On	05/05/2016	Bond Future			9.25737	94.00007	9.25831	93.99562		9.27	0.00	0	9,781
R2023	On	04/08/2016	Bond Future			9.32701	95.81871	9.32804	95.81398		8.68	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.39233	93.76948	9.39291	93.76690		6.69	0.00	0	0
Total R2023 Future												0.00	0	9,781
R2023	On	05/05/2016	Bond Future	8.24	Call			249.30000	0.24930	244,990	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			5,229.15000	5.22915	5,220,390	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			255.18000	0.25518	250,820	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			5,184.53000	5.18453	5,175,720	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			261.47000	0.26147	257,050	8.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			5,140.35000	5.14035	5,131,480	8.99	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			585.76000	0.58576	582,340	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,754.55000	5.75455	5,746,400	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			594.55000	0.59455	591,100	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,714.22000	5.71422	5,706,040	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			603.99000	0.60399	600,520	8.41	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,674.57000	5.67457	5,666,370	8.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,456.36000	1.45636	1,451,560	6.76	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			2,975.89000	2.97589	2,973,640	6.75	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,489.38000	1.48938	1,484,550	6.75	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,002.95000	3.00295	3,000,710	6.76	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,472.80000	1.47280	1,467,980	6.76	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,030.12000	3.03012	3,027,900	6.76	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,781

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future			7.89500	103.84204	7.89500	103.84204		2.12	0.00	0	0
R203	On	05/05/2016	Bond Future			8.26439	101.21979	8.25981	101.22553		1.99	0.00	0	53,959
R203	On	04/08/2016	Bond Future			8.37276	103.17832	8.36731	103.18393		1.61	0.00	0	0
R203	On	03/11/2016	Bond Future			8.47297	101.03341	8.46285	101.04156		1.34	0.00	0	0
Total R203 Future												0.00	0	53,959
R203	On	05/05/2016	Bond Future	7.24	Call			38.22000	0.03822	36,860	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,327.78000	1.32778	1,332,160	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			39.34000	0.03934	37,950	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,316.14000	1.31614	1,320,490	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			40.56000	0.04056	39,150	1.91	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,304.61000	1.30461	1,308,940	1.91	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			87.95000	0.08795	86,370	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,237.21000	1.23721	1,241,240	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			84.68000	0.08468	83,140	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,254.88000	1.25488	1,258,950	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			86.22000	0.08622	84,660	1.54	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,245.95000	1.24595	1,250,000	1.54	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			639.27000	0.63927	633,510	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			336.19000	0.33619	338,580	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			644.42000	0.64442	638,640	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			333.32000	0.33332	335,690	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			649.58000	0.64958	643,790	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			330.46000	0.33046	332,820	1.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	53,959
R2030	On	04/02/2016	Bond Future			9.49000	88.78991	9.49000	88.78991			0.00	0	0
R2030	On	05/05/2016	Bond Future			9.81137	88.67043	9.80180	88.73486			0.00	0	17,216
R2030	On	04/08/2016	Bond Future			9.87942	86.37753	9.86955	86.44298			0.00	0	0
Total R2030 Future												0.00	0	17,216
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			5,722.69000	5.72269	5,787,120		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			5,649.00000	5.64900	5,713,430		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			5,575.40000	5.57540	5,639,830		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			1,961.18000	1.96118	1,895,730		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	17,216
R2032	On	04/02/2016	Bond Future			9.60500	91.95230	9.60500	91.95230		15.79	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
R2032	On	05/05/2016	Bond Future			9.91989	87.66519	9.91034	87.73334		16.21	0.00	0	9,165
R2032	On	04/08/2016	Bond Future			9.98545	89.36162	9.97561	89.43091		15.51	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.04381	86.95863	10.03335	87.03137		12.02	0.00	0	0
Total R2032 Future												0.00	0	9,165
R2032	On	05/05/2016	Bond Future	8.99	Call			597.63000	0.59763	576,290	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			7,554.25000	7.55425	7,601,060	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			609.88000	0.60988	588,250	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			7,486.60000	7.48660	7,533,120	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			622.76000	0.62276	600,830	15.80	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			7,419.68000	7.41968	7,465,900	15.80	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,284.50000	1.28450	1,259,530	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			8,659.95000	8.65995	8,704,270	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,301.32000	1.30132	1,276,140	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			8,597.40000	8.59740	8,641,510	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,319.08000	1.31908	1,293,680	15.11	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			8,535.90000	8.53590	8,579,790	15.11	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			4,495.34000	4.49534	4,445,620	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,803.96000	2.80396	2,826,980	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			4,534.30000	4.53430	4,484,380	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,775.39000	2.77539	2,798,210	12.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			4,573.42000	4.57342	4,523,300	12.17	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,747.05000	2.74705	2,769,670	12.17	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	9,165
R2035	On	04/02/2016	Bond Future			9.68500	96.97810	9.68500	96.97810			0.00	0	0
R2035	On	05/05/2016	Bond Future			9.99658	92.27354	9.99739	92.26724			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			10.05877	94.05882	10.05964	94.05213			0.00	0	0
Total R2035 Future												0.00	0	4,019
R2035	On	05/05/2016	Bond Future	10.35	Call			2,681.48000	2.68148	2,687,780		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			2,755.71000	2.75571	2,762,010		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			2,829.83000	2.82983	2,836,130		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			2,264.04000	2.26404	2,270,730		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			2,337.89000	2.33789	2,344,580		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			2,190.10000	2.19010	2,196,790		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2035 Option										0.00	0	0
Total For R2035										0.00	0	4,019
R2037 On 04/02/2016 Bond Future			9.76000	89.04485	9.76000	89.04485		17.87		0.00	0	0
R2037 On 05/05/2016 Bond Future			10.07965	88.67925	10.07010	88.75266		17.55		0.00	0	40,950
R2037 On 04/08/2016 Bond Future			10.14669	86.13602	10.13686	86.21064		17.63		0.00	0	0
R2037 On 03/11/2016 Bond Future			10.20194	87.83012	10.19153	87.90833		13.06		0.00	0	0
Total R2037 Future										0.00	0	40,950
R2037 On 05/05/2016 Bond Future	8.99	Call			477.12000	0.47712	458,450	17.10		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			9,466.86000	9.46686	9,521,600	17.10		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			487.61000	0.48761	468,650	17.10		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			9,387.47000	9.38747	9,441,920	17.10		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			498.75000	0.49875	479,490	17.11		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			9,308.86000	9.30886	9,363,010	17.11		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			8,762.32000	8.76232	8,806,690	17.29		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			1,625.55000	1.62555	1,595,790	17.29		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			8,892.48000	8.89248	8,937,340	17.29		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			1,646.72000	1.64672	1,616,710	17.29		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			8,827.35000	8.82735	8,871,960	17.29		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			1,667.86000	1.66786	1,637,610	17.29		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Call			4,576.55000	4.57655	4,524,640	13.12		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Put			3,324.78000	3.32478	3,351,080	13.12		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Call			4,616.91000	4.61691	4,564,780	13.12		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Put			3,291.76000	3.29176	3,317,840	13.12		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Call			4,536.36000	4.53636	4,484,670	13.11		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Put			3,358.08000	3.35808	3,384,600	13.11		0.00	0	0
Total R2037 Option										0.00	0	0
Total For R2037										0.00	0	40,950
R204 On 04/02/2016 Bond Future			8.31000	100.30101	8.31000	100.30101		4.04		0.00	0	0
R204 On 05/05/2016 Bond Future			8.68082	101.50428	8.67647	101.51417		3.81		0.00	0	33,081
R204 On 04/08/2016 Bond Future			8.78808	99.42641	8.78334	99.43623		3.50		0.00	0	0
R204 On 03/11/2016 Bond Future			8.87884	101.38128	8.87221	101.39371		2.46		0.00	0	0
Total R204 Future										0.00	0	33,081
R204 On 05/05/2016 Bond Future	7.74	Call			111.51000	0.11151	108,150	3.70		0.00	0	0
R204 On 05/05/2016 Bond Future	7.74	Put			2,270.79000	2.27079	2,277,320	3.70		0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Call			114.45000	0.11445	111,030	3.70		0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Put			2,250.36000	2.25036	2,256,830	3.70		0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Call			117.55000	0.11755	114,080	3.70		0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Put			2,230.10000	2.23010	2,236,520	3.70		0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Call			224.17000	0.22417	220,710	3.36		0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Put			2,417.68000	2.41768	2,424,040	3.36		0.00	0	0

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	04/08/2016	Bond Future	7.75	Call			227.89000	0.22789	224,390	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,400.09000	2.40009	2,406,410	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			232.02000	0.23202	228,480	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,382.91000	2.38291	2,389,190	3.36	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,221.92000	1.22192	1,212,700	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			591.47000	0.59147	594,680	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,233.61000	1.23361	1,224,350	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			584.57000	0.58457	587,740	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,245.69000	1.24569	1,236,390	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			578.07000	0.57807	581,200	2.52	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	33,081
R2040	On	04/02/2016	Bond Future			9.84000	92.53423	9.84000	92.53423		18.36	0.00	0	0
R2040	On	05/05/2016	Bond Future			10.15521	92.15406	10.15598	92.14779		18.05	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.22302	89.42750	10.22384	89.42090		18.15	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	05/05/2016	Bond Future	9.51	Call			1,241.11000	1.24111	1,227,630	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			6,768.85000	6.76885	6,749,100	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,197.54000	1.19754	1,184,230	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			6,905.36000	6.90536	6,885,780	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,219.26000	1.21926	1,205,870	17.82	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			6,836.97000	6.83697	6,817,310	17.82	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			8,235.75000	8.23575	8,220,070	17.81	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,123.06000	2.12306	2,114,030	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			8,363.89000	8.36389	8,348,260	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,148.55000	2.14855	2,139,500	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			8,299.54000	8.29954	8,283,890	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,174.47000	2.17447	2,165,390	17.81	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			9.86500	89.67312	9.86500	89.67312		19.01	0.00	0	0
R2044	On	05/05/2016	Bond Future			10.18372	89.19486	10.18447	89.18876		18.70	0.00	0	20,898
R2044	On	04/08/2016	Bond Future			10.25011	86.53628	10.25091	86.52985		18.81	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.30508	88.23831	10.30564	88.23385		13.93	0.00	0	0
Total R2044 Future												0.00	0	20,898
R2044	On	05/05/2016	Bond Future	8.99	Call			399.54000	0.39954	391,720	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			11,154.29000	11.15429	11,140,370	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			408.86000	0.40886	400,930	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			11,064.24000	11.06424	11,050,210	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			418.34000	0.41834	410,310	18.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/05/2016	Bond Future	9.01	Put			10,974.53000	10.97453	10,960,400	18.23	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			8,449.54000	8.44954	8,434,000	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,065.09000	2.06509	2,056,040	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			8,580.72000	8.58072	8,565,240	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,090.41000	2.09041	2,081,330	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			8,514.96000	8.51496	8,499,450	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,115.92000	2.11592	2,106,810	18.46	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			4,640.82000	4.64082	4,635,480	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,817.00000	3.81700	3,807,200	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			4,682.38000	4.68238	4,677,060	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,780.35000	3.78035	3,770,570	14.03	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			4,724.11000	4.72411	4,718,810	14.04	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,743.99000	3.74399	3,734,230	14.04	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,898
R2048	On	04/02/2016	Bond Future			9.85000	93.25057	9.85000	93.25057		18.57	0.00	0	0
R2048	On	05/05/2016	Bond Future			10.16399	88.35944	10.16477	88.35297		19.20	0.00	0	61,942
R2048	On	04/08/2016	Bond Future			10.22415	90.06895	10.22498	90.06215		18.39	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.28054	87.39944	10.28114	87.39457		14.31	0.00	0	0
Total R2048 Future												0.00	0	61,942
R2048	On	05/05/2016	Bond Future	8.99	Call			419.11000	0.41911	411,040	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			11,239.23000	11.23923	11,224,690	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			428.91000	0.42891	420,730	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			11,146.94000	11.14694	11,132,290	18.71	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			439.31000	0.43931	431,010	18.72	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			11,055.44000	11.05544	11,040,670	18.72	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,600.77000	1.60077	1,592,360	17.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			10,215.93000	10.21593	10,200,720	17.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,558.55000	1.55855	1,550,220	17.92	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			10,368.35000	10.36835	10,353,220	17.92	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,579.07000	1.57907	1,570,700	17.92	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			10,291.46000	10.29146	10,276,290	17.92	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			4,650.15000	4.65015	4,644,890	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,934.58000	3.93458	3,924,450	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			4,692.13000	4.69213	4,686,890	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,896.70000	3.89670	3,886,590	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			4,733.97000	4.73397	4,728,760	14.39	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,858.83000	3.85883	3,848,750	14.39	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	61,942

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future			8.56000	96.19277	8.56000	96.19277		5.63	0.00	0	0
R207	On	05/05/2016	Bond Future			8.89502	97.22253	8.89612	97.21925		5.39	0.00	0	41,997
R207	On	04/08/2016	Bond Future			8.99175	95.45878	8.99302	95.45522		5.07	0.00	0	0
Total R207 Future												0.00	0	41,997
R207	On	05/05/2016	Bond Future	7.56	Call			55.15000	0.05515	53,790	5.20	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			4,150.57000	4.15057	4,145,930	5.20	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			119.84000	0.11984	117,630	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			3,339.43000	3.33943	3,333,940	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			123.10000	0.12310	120,860	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			3,311.58000	3.31158	3,306,060	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			126.43000	0.12643	124,160	5.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			3,283.82000	3.28382	3,278,270	5.22	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			362.78000	0.36278	360,920	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			3,170.94000	3.17094	3,165,520	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			351.33000	0.35133	349,490	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			3,217.67000	3.21767	3,212,270	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			356.83000	0.35683	354,990	4.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			3,194.08000	3.19408	3,188,680	4.88	0.00	0	0
Total R207 Option												0.00	0	43
Total For R207												0.00	0	42,040
R208	On	04/02/2016	Bond Future			8.73000	94.35893	8.73000	94.35893		7.18	0.00	0	0
R208	On	05/05/2016	Bond Future			9.05479	91.77768	9.05575	91.77416		7.16	0.00	0	52,479
R208	On	04/08/2016	Bond Future			9.13723	93.55360	9.13831	93.54981		6.61	0.00	0	0
R208	On	03/11/2016	Bond Future			9.20867	91.98913	9.20917	91.98745		5.04	0.00	0	0
Total R208 Future												0.00	0	52,479
R208	On	05/05/2016	Bond Future	8.01	Call			163.61000	0.16361	160,640	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			4,098.85000	4.09885	4,092,360	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			155.56000	0.15556	152,670	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			4,168.05000	4.16805	4,161,640	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			159.46000	0.15946	156,530	6.93	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			4,133.32000	4.13332	4,126,870	6.93	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			375.53000	0.37553	373,200	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			4,517.43000	4.51743	4,511,310	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			381.51000	0.38151	379,160	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			4,486.37000	4.48637	4,480,230	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			387.56000	0.38756	385,190	6.39	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			4,455.39000	4.45539	4,449,230	6.39	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,273.27000	2.27327	2,271,480	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,071.89000	1.07189	1,068,420	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,294.04000	2.29404	2,292,250	5.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.58	Put			1,059.64000	1.05964	1,056,170	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,315.19000	2.31519	2,313,420	5.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,047.79000	1.04779	1,044,340	5.12	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	52,479
R209	On	04/02/2016	Bond Future			9.64500	72.31994	9.64500	72.31994		18.13	0.00	0	0
R209	On	05/05/2016	Bond Future			9.94166	68.92736	9.93720	68.95604		18.63	0.00	0	27,908
R209	On	04/08/2016	Bond Future			9.99922	70.26119	9.99465	70.29029		17.89	0.00	0	0
R209	On	03/11/2016	Bond Future			10.05017	68.49111	10.04521	68.52240		13.88	0.00	0	0
Total R209 Future												0.00	0	27,908
R209	On	05/05/2016	Bond Future	8.25	Call			82.02000	0.08202	78,350	18.15	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			12,411.13000	12.41113	12,436,140	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			510.16000	0.51016	496,830	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			7,048.02000	7.04802	7,063,370	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			520.83000	0.52083	507,330	18.15	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,984.76000	6.98476	6,999,940	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			532.10000	0.53210	518,420	18.16	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,922.21000	6.92221	6,937,210	18.16	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,614.68000	1.61468	1,597,120	17.54	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			6,552.77000	6.55277	6,564,310	17.54	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,383.37000	2.38337	2,362,010	17.70	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			4,970.18000	4.97018	4,977,920	17.70	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			5,655.41000	5.65541	5,626,450	18.39	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			1,963.12000	1.96312	1,963,260	18.39	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,575.28000	1.57528	1,557,950	17.53	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			6,655.37000	6.65537	6,667,140	17.53	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,594.81000	1.59481	1,577,370	17.53	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			6,603.85000	6.60385	6,615,510	17.53	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			3,899.75000	3.89975	3,875,550	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,687.20000	2.68720	2,694,290	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			3,934.05000	3.93405	3,909,770	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,660.15000	2.66015	2,667,160	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			3,968.47000	3.96847	3,944,110	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,633.32000	2.63332	2,640,250	14.03	0.00	0	0
Total R209 Option												0.00	0	25,400
Total For R209												0.00	0	53,308
R210	On	04/02/2016	Bond Future			179.45529	179.45529	179.45529	179.45529			0.00	0	0
R210	On	05/05/2016	Bond Future			180.90395	180.90395	180.92602	180.92602			0.00	0	1,178
R210	On	04/08/2016	Bond Future			184.41872	184.41872	184.44100	184.44100			0.00	0	0
Total R210 Future												0.00	0	1,178

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			4,073.98000	4.07398	4,096,050		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			4,083.98000	4.08398	4,106,050		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,063.98000	4.06398	4,086,050		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,941.00000	2.94100	2,918,720		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			2,931.00000	2.93100	2,908,720		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			2,921.00000	2.92100	2,898,720		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,178
R211	On	04/02/2016	Bond Future			134.53946	134.53946	134.53946	134.53946			0.00	0	0
R211	On	05/05/2016	Bond Future			137.17677	137.17677	137.12861	137.12861			0.00	0	2
R211	On	04/08/2016	Bond Future			138.10465	138.10465	138.05537	138.05537			0.00	0	0
Total R211 Future												0.00	0	2
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,861.39000	1.86139	1,813,230		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,871.39000	1.87139	1,823,230		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,881.39000	1.88139	1,833,230		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			985.37000	0.98537	1,034,650		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			975.37000	0.97537	1,024,650		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			965.37000	0.96537	1,014,650		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	2
R212	On	04/02/2016	Bond Future			139.89432	139.89432	139.89432	139.89432			0.00	0	0
R212	On	05/05/2016	Bond Future			142.65662	142.65662	142.67388	142.67388			0.00	0	3,698
R212	On	04/08/2016	Bond Future			143.52136	143.52136	143.53882	143.53882			0.00	0	0
Total R212 Future												0.00	0	3,698
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,336.12000	2.33612	2,353,380		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,316.12000	2.31612	2,333,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			2,326.12000	2.32612	2,343,380		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			1,118.82000	1.11882	1,101,360		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			1,108.82000	1.10882	1,091,360		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			1,098.82000	1.09882	1,081,360		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,698
R213	On	04/02/2016	Bond Future			9.52000	83.18230	9.52000	83.18230		15.70	0.00	0	0
R213	On	05/05/2016	Bond Future			9.82929	79.51110	9.81976	79.57288		16.07	0.00	0	47,721
R213	On	04/08/2016	Bond Future			9.88872	81.04946	9.87891	81.11225		15.39	0.00	0	0
R213	On	03/11/2016	Bond Future			9.94427	79.09056	9.93385	79.15647		11.90	0.00	0	0
Total R213 Future												0.00	0	47,721
R213	On	05/05/2016	Bond Future	8.74	Call			375.34000	0.37534	360,300	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			7,848.83000	7.84883	7,895,570	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			383.72000	0.38372	368,450	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			7,783.46000	7.78346	7,829,970	15.65	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			392.67000	0.39267	377,140	15.66	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			7,718.75000	7.71875	7,765,000	15.66	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,346.22000	1.34622	1,321,360	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			7,205.10000	7.20510	7,243,030	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,311.35000	1.31135	1,286,900	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			7,312.29000	7.31229	7,350,630	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,328.71000	1.32871	1,304,050	15.08	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			7,258.58000	7.25858	7,296,710	15.08	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,042.58000	4.04258	3,997,550	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,506.48000	2.50648	2,527,360	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,078.13000	4.07813	4,032,910	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,480.54000	2.48054	2,501,230	11.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,113.82000	4.11382	4,068,420	12.00	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,454.82000	2.45482	2,475,330	12.00	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	47,721
R214	On	04/02/2016	Bond Future			9.75500	72.60330	9.75500	72.60330		18.76	0.00	0	0
R214	On	05/05/2016	Bond Future			10.05526	68.99037	10.05599	68.98555		19.35	0.00	0	31,269
R214	On	04/08/2016	Bond Future			10.11144	70.32521	10.11222	70.32012		18.56	0.00	0	0
R214	On	03/11/2016	Bond Future			10.16392	68.40921	10.16446	68.40571		14.43	0.00	0	0
Total R214 Future												0.00	0	31,269

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	05/05/2016	Bond Future	8.99	Call			416.52000	0.41652	409,250	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			8,108.20000	8.10820	8,096,110	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			425.75000	0.42575	418,390	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			8,038.71000	8.03871	8,026,530	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			435.51000	0.43551	428,060	18.86	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			7,969.89000	7.96989	7,957,620	18.86	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			798.59000	0.79859	788,610	19.00	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			6,110.73000	6.11073	6,095,930	19.00	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,540.97000	1.54097	1,533,810	18.22	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			7,217.00000	7.21700	7,204,750	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,289.41000	4.28941	4,282,180	18.82	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,080.86000	3.08086	3,068,540	18.82	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,445.15000	1.44515	1,438,130	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			12,166.83000	12.16683	12,157,250	18.07	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,426.49000	1.42649	1,419,500	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			7,552.84000	7.55284	7,540,760	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			7,496.13000	7.49613	7,484,020	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,194.20000	8.19420	8,190,810	19.44	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,124.82000	1.12482	1,116,340	19.44	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,463.96000	1.46396	1,456,910	18.20	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			7,439.70000	7.43970	7,427,560	18.20	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			521.08000	0.52108	516,590	18.07	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			3,918.22000	3.91822	3,914,040	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,860.12000	2.86012	2,852,440	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			3,952.57000	3.95257	3,948,400	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,831.44000	2.83144	2,823,770	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			3,987.28000	3.98728	3,983,130	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,803.23000	2.80323	2,795,580	14.49	0.00	0	0
Total R214 Option												0.00	0	15,200
Total For R214												0.00	0	46,469
Total for Bond												5,012,406.00	45	691,032
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
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

Contract 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 ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/05/2016 GOVI			486.56100	486.56100	486.63400	486.63400			0.00	0	483
GOVI On 04/08/2016 GOVI			495.87200	495.87200	495.94500	495.94500			0.00	0	26
GOVI On 03/11/2016 GOVI			505.71600	505.71600	505.80100	505.80100			0.00	0	0
Total GOVI Future									0.00	0	509
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			313,760.00000	31.37600	314,490,000		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	05/05/2016	GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	517.99	Put			313,560.00000	31.35600	314,290,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	518.00	Put			313,660.00000	31.36600	314,390,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Put			250,450.00000	25.04500	251,180,000		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			250,550.00000	25.05500	251,280,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			250,650.00000	25.06500	251,380,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			296,910.00000	29.69100	296,060,000		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			296,810.00000	29.68100	295,960,000		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			296,710.00000	29.67100	295,860,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	509
Total for GOVI												0.00	0	509
AL37	On	05/05/2016	Index Future			468.82500	468.82500	468.80700	468.80700			0.00	0	2
AL37	On	04/08/2016	Index Future			477.79700	477.79700	477.77800	477.77800			0.00	0	0
Total AL37 Future												0.00	0	2
Total For AL37												0.00	0	2
AL7T	On	05/05/2016	Index Future			538.13000	538.13000	537.96800	537.96800			0.00	0	0
AL7T	On	04/08/2016	Index Future			548.42800	548.42800	548.26100	548.26100			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	05/05/2016	Index Future			487.24600	487.24600	487.31200	487.31200			0.00	0	515
ALBI	On	04/08/2016	Index Future			496.57000	496.57000	496.63700	496.63700			0.00	0	139
ALBI	On	03/11/2016	Index Future			506.42800	506.42800	506.50700	506.50700			0.00	0	0
Total ALBI Future												0.00	0	654
Total For ALBI												0.00	0	654
IGOV	On	05/05/2016	Index Future			237.81400	237.81400	237.91100	237.91100			0.00	0	975
IGOV	On	04/08/2016	Index Future			242.38400	242.38400	242.48200	242.48200			0.00	0	81
IGOV	On	03/11/2016	Index Future			247.21300	247.21300	247.32000	247.32000			0.00	0	0
Total IGOV Future												0.00	0	1,056
Total For IGOV												0.00	0	1,056
ILBI	On	05/05/2016	Index Future			644.20000	644.20000	644.43800	644.43800			0.00	0	0
ILBI	On	04/08/2016	Index Future			656.18500	656.18500	656.42900	656.42900			0.00	0	157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,869
JIBAR F On 17/02/2016		Jibar Future	7.01000	92.99000	7.01000	92.99000				0.00	0	2,000
JIBAR F On 16/03/2016		Jibar Future	7.10000	92.90000	7.09000	92.91000				0.00	0	0
JIBAR F On 20/04/2016		Jibar Future	7.25000	92.75000	7.23000	92.77000				0.00	0	0
JIBAR F On 18/05/2016		Jibar Future	7.33000	92.67000	7.30000	92.70000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.46000	92.54000	7.37000	92.63000				0.00	0	0
JIBAR F On 20/07/2016		Jibar Future	7.53000	92.47000	7.45000	92.55000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.72000	92.28000	7.60000	92.40000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.94000	92.06000	7.78000	92.22000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	8.10000	91.90000	7.92000	92.08000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	8.22000	91.78000	8.04000	91.96000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	8.35000	91.65000	8.14000	91.86000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	8.44000	91.56000	8.26000	91.74000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
10Y ST On 17/12/2025		Interest Rate Swap	103.97078	103.97078	103.78033	103.78033				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	101.26489	101.26489	101.06970	101.06970				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	100.20069	100.20069	100.18748	100.18748				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.26479	100.26479	100.24429	100.24429				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	100.74392	100.74392	100.71109	100.71109				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	100.24351	100.24351	100.25236	100.25236				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	101.33563	101.33563	101.25409	101.25409				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	100.88757	100.88757	100.79863	100.79863				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										5,012,406.00	45	695,410
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	100.84833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.07144			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			10.22500	101.13370	10.22500	101.10599		92,025,000,000,000.00	9,000,000,000	4,500,000,000	
Total AA05 SPOT								12,025,000,000,000.00	9,000,000,000	4,500,000,000	
Total For AA05								12,025,000,000,000.00	9,000,000,000	4,500,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.55637			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			10.76500	98.12548	10.76500	98.09737			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	105.00800	10.00000	104.98100			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	99.69553			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	98.66488			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			10.61500	96.41696	10.61500	96.38956		5,768,191,000.00	543,400	310,000,000	
Total AB013 SPOT								5,768,191,000.00	543,400	310,000,000	
Total For AB013								5,768,191,000.00	543,400	310,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	9.27906	100.00000	9.25658			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	102.46773	10.84000	102.43802			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	10.69942	100.00000	10.67777			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.98198	11.37000	104.95010			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.65295	100.00000	11.62441			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.96625	11.81000	89.93749			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.78573	100.00000	11.75686			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.48887			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			9.73000	103.44209	9.73000	103.41510		19,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total AB09 SPOT								19,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total For AB09								19,460,000,000,000.00	2,000,000,000	1,000,000,000	
ABC12 On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100		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			2.91000	118.99422	2.91000	269.83597		0.00	0	0	
Total ABCPI3 SPOT								0.00	0	0	
Total For ABCPI3								0.00	0	0	
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.23239		0.00	0	0	
Total ABFN06 SPOT								0.00	0	0	
Total For ABFN06								0.00	0	0	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.83098		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	101.25842		0.00	0	0	
Total ABFN08 SPOT								0.00	0	0	
Total For ABFN08								0.00	0	0	
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.28872		0.00	0	0	
Total ABFN09 SPOT								0.00	0	0	
Total For ABFN09								0.00	0	0	
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.92570		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.48856				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.27244				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	100.26033				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.37393				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	99.99988				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.24000	179.15687	2.24000	179.14067				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	181.61018	2.17000	181.59411				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.23417	1.82000	194.21880				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.12625	84.25436	9.12625	84.23497				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			9.12625	84.25436	9.12625	84.23497				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.16912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	100.60000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	100.96000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.73340				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.58606				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	99.62000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	98.93000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	98.64000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	98.36000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.90901				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.50820				0.00	2,120,000,000	530,000,000
Total ABN58 SPOT										0.00	2,120,000,000	530,000,000
Total For ABN58										0.00	2,120,000,000	530,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	96.51000				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	96.27000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.86000	93.30562	2.86000	112.22001				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			2.61000	100.85397	2.61000	166.64436				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			2.50000	114.22077	2.50000	219.32339				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	94.79000				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			10.79000	88.78858	10.79000	88.76281				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	107.30000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	35.48000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.61253				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	102.59000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	112.71000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.27489	9.63000	107.24732				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	106.36000				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			10.73000	100.03811	10.73000	100.00954				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			10.14000	89.16682	10.14000	89.14271				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	118.92000				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	149.62000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.82500	99.44583	10.82500	99.41718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	96.62000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.40955			0.00	123,300,000	41,100,000
Total ABN91 SPOT									0.00	123,300,000	41,100,000
Total For ABN91									0.00	123,300,000	41,100,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.24125			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.33000	105.02439	9.33000	104.99808			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			10.61500	98.60624	10.61500	98.57838			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.37000	98.51968	10.37000	98.49232			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			10.84500	97.14583	10.84500	97.11765			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			10.36500	98.43326	10.36500	98.40594			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.80000	97.59381	10.80000	97.56561			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			11.57500	95.83027	11.57500	95.80065			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.57500	96.72490	11.57500	96.69500			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			10.29000	94.49235	10.29000	94.46645		38,546,340,000,000.00		3,746,000,000	993,200,000

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 ABS6 SPOT									18,546,340,000,000.00	3,746,000,000	993,200,000
Total For ABS6									18,546,340,000,000.00	3,746,000,000	993,200,000
ABS7 On 11/09/2026 Spot Bond			11.32500	88.36492	11.32500	88.33818			4,530,000,000,000.00	400,000,000	4,080,000,000
Total ABS7 SPOT									4,530,000,000,000.00	400,000,000	4,080,000,000
Total For ABS7									4,530,000,000,000.00	400,000,000	4,080,000,000
ABS9 On 17/03/2016 Spot Bond			8.46500	103.86599	8.46500	103.84210			0.00	0	2,636,000,000
Total ABS9 SPOT									0.00	0	2,636,000,000
Total For ABS9									0.00	0	2,636,000,000
ABS12 On 07/12/2023 Spot Bond			2.31000	221.41524	2.31000	280.50718			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.24000	131.09700	2.24000	134.00877			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.35000	133.67863	2.35000	136.35105			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01643	100.00000	0.01639			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	15.32205	100.00000	15.28453			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	77.58606			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	90.77307	100.00000	90.54726			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	100.25247			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	100.25247			0.00	0	0

Contract 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	100.25372				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	100.25372				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	100.25122				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	105.94800	10.00000	105.92100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.23983				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.27483				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.28889				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL099 On 20/12/2025 Spot Bond				100.00000	0.00000	101.26069				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.19748				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			10.58000	99.75719	10.58000	99.63162				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	95.54689				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	251.20700				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	251.31404				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.22558				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.63747				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	100.25070				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	100.48182				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	105.94800	10.00000	105.92100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.64225				0.00	0	0

Contract 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	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.75719				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.22984				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.77009				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	101.20467				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	101.15522				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	104.05437	10.23000	104.02586				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	104.66473				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			10.69000	98.96594	10.69000	98.93779				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20035				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	122.48175	1.75000	122.47230				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	101.16467				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.19962				0.00	0	0

Contract 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	101.12971				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.32389				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.11617				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	101.11711				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.77071				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.19263				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	101.17556				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23537				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25371				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.25804				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.25804				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.17167				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	101.32739				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.29437				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31131				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	101.74061				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.28204				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.25549				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	180.54710				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	183.15127				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.12680				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.09192				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	99.77211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11852				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.54997				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.16467				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	101.10312				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	101.10172				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.21291				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.31727				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.31134				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.20724				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	101.18607				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.51770				0.00	1,680,000,000	840,000,000

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 ADCB01 SPOT										0.00	1,680,000,000	840,000,000
Total For ADCB01										0.00	1,680,000,000	840,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.25526				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.88110				0.00	0	550,000,000
Total ADCB04 SPOT										0.00	0	550,000,000
Total For ADCB04										0.00	0	550,000,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.68753				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.78043	100.00000	21.72649				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	101.40647				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	96.50848	100.00000	96.27536				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	63.07536	100.00000	62.92256				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	15.94748	100.00000	15.90842				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	2.48996	100.00000	2.48386				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.46947				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.48862				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.55234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.45925			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.15500	101.78409	8.15500	101.76168			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.59363			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.69171			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.03585	100.00000	36.94035			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	10.23626	100.00000	10.20986			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.16000	99.42047	10.16000	99.39340			0.00	0	9,500,000
Total AIR01 SPOT									0.00	0	9,500,000
Total For AIR01									0.00	0	9,500,000
AIR02 On 30/04/2023 Spot Bond			10.82500	107.51926	10.82500	107.48830			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			8.48500	104.79659	8.48500	104.77239		848,500,000,000.00	100,000,000	400,000,000	
Total AIR03 SPOT								848,500,000,000.00	100,000,000	400,000,000	
Total For AIR03								848,500,000,000.00	100,000,000	400,000,000	
AIR04 On 29/05/2024 Spot Bond			10.53000	94.91109	10.53000	94.88434		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	14.75731	100.00000	14.72465		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.15500	93.86761	11.15500	93.83963		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.86000	170.50557	2.86000	170.48729				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.43387				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.99497				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	101.06820				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	100.01448				0.00	0	1,000,000,000
Total APF03 SPOT										0.00	0	1,000,000,000
Total For APF03										0.00	0	1,000,000,000
AS116L On 15/01/2018 Spot Bond			100.00000	29.32016	100.00000	29.24835				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	28.61936	100.00000	28.54849				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
ASN00 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
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.03165				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.45582				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.05621				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	101.15522				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	101.07090				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01(On 09/03/2016 Spot Bond				100.00000	0.00000	101.23965				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	114.77968				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			2.75000	132.83454	2.75000	238.21895				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.39495				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	87.84996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.02408				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			2.76500	167.04905	2.76500	211.62900				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	101.06469				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	101.03776				0.00	0	715,000,000
Total ASN052 SPOT										0.00	0	715,000,000
Total For ASN052										0.00	0	715,000,000
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	100.58995				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.49625				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	100.43124				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	100.27591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.24863				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	98.79547				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	101.57838				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	101.21410				0.00	0	400,000,000
Total ASN068 SPOT										0.00	0	400,000,000
Total For ASN068										0.00	0	400,000,000
ASN06 On 07/02/2020 Spot Bond				100.00000	0.00000	100.07069				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07 On 30/06/2016 Spot Bond				100.00000	0.00000	100.75004				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	83.92932				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07 On 02/07/2016 Spot Bond				100.00000	0.00000	100.73803				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.14369				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	101.41767				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	101.24153				0.00	0	25,000,000
Total ASN083 SPOT										0.00	0	25,000,000
Total For ASN083										0.00	0	25,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.80848				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.00000	0.00000	100.97918				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08(On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.00000	0.00000	100.72601				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.00000	0.00000	100.44537				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.02304				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	99.86894				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	58.78183				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.66157				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.17865				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.52002				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN117 On 21/04/2016 Spot Bond				100.00000	0.00000	100.43266				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.27647				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN120 On 20/12/2020 Spot Bond				100.00000	0.00000	100.18802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	55.19645	100.00000	55.07429				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	31.10578	100.00000	31.02959				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	31.19600	100.00000	31.11959				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	30.79002	100.00000	30.71461				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	44.71341	100.00000	44.60389				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	62.67372	100.00000	62.52021				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	22.96684	100.00000	22.91059				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	61.34629	100.00000	61.19605				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	90.43580	100.00000	90.21576				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.64519	100.00000	1.64116				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	17.74439	100.00000	17.70094				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.22616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.01769				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.03796				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			10.08500	102.91912	10.08500	102.89145				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.88151				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.31631				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.84825				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.96500	96.62551	10.96500	96.59734				0.00	0	1,350,000,000
Total BAW19 SPOT										0.00	0	1,350,000,000
Total For BAW19										0.00	0	1,350,000,000
BAW21 On 24/03/2022 Spot Bond			11.03500	95.98829	11.03500	95.95997				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.52000				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	22.46200	100.00000	22.40699				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.58434				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			9.88000	103.67686	9.88000	103.64955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.33659	101.62247	11.33659	101.59279				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.27100				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			12.51252	100.31401	12.51252	100.12484				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.29949				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.58659	101.20911	11.58659	101.18015				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.58659	101.47137	11.58659	101.30183				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.40357	11.06000	101.43592				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			10.77266	99.26644	10.77266	101.03919				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.66193				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.31826				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.31826				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.50522	99.15575	12.50522	99.75703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.65500	99.67277	12.65500	99.30941				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90621				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.58000	81.69912	12.58000	97.73882				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.19098				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.56000	79.51396	12.56000	97.13372				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.15743				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.18539				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.18539				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.14400				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.21392				0.00	400,000,000	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
Total BAYA39 SPOT										0.00	400,000,000	400,000,000
Total For BAYA39										0.00	400,000,000	400,000,000
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.21392				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.14625				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.17462				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.21403				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.98930				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.33659	101.96509	14.33659	101.93094				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.77715	101.54971	15.77715	101.40379				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.69619	101.18693	14.69619	101.33898				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.54715				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.54715				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.54715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.60254				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.35274				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	54.15132	100.00000	54.04859				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	20.76836	100.00000	20.71749				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	18.90154	100.00000	18.85525				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	11.66762	100.00000	11.63904				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	11.68130	100.00000	11.65237				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	14.10671	100.00000	14.07215				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	12.22321	100.00000	12.19328				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.38878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.69287				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.49888				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	99.91258				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	12.22107	100.00000	12.19115				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	12.22107	100.00000	12.19115				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			2.21000	102.31530	2.21000	186.45023				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			9.34500	91.12087	9.34500	147.29664				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			9.34500	92.51753	9.34500	147.84215				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			9.73000	91.22832	9.73000	91.20464				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.32000	98.52408	9.32000	98.49942				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	10.44191	100.00000	10.41606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	9.03614	100.00000	9.01375				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	9.03614	100.00000	9.01375				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	9.58622	100.00000	9.56248				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.82562	100.00000	12.79387				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	17.71528	100.00000	17.67142				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.41436				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.82705				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.45124				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.47958				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.55846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	84.06467	100.00000	83.87097				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	100.23512				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.23915				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	100.24050				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	100.25663				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.27812				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	52.85843	100.00000	52.72897				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	52.85843	100.00000	52.72897				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.29819				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.32185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.38000	103.02480	9.38000	102.99886				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.39281				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.51877				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	37.86881	100.00000	37.77607				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	37.86881	100.00000	37.77607				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	100.70305				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.33000	98.09107	12.33000	98.05882				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.16827				0.00	60,000,000	30,000,000
Total BGL03 SPOT										0.00	60,000,000	30,000,000
Total For BGL03										0.00	60,000,000	30,000,000
BGL04 On 05/02/2025 Spot Bond			12.22000	90.20334	12.22000	93.47419				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.36500	99.49112	12.36500	101.57332				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.87524				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.83000	99.17736	12.83000	100.77204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.92257			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.36500	98.88151	12.36500	100.87783			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	101.95712			0.00	0	0
Total BGR02 SPOT									0.00	0	0
Total For BGR02									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.61865			0.00	1,000,000,000	500,000,000
Total BID04 SPOT									0.00	1,000,000,000	500,000,000
Total For BID04									0.00	1,000,000,000	500,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.60759			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			10.04000	97.71811	10.04000	97.69196		4,136,480,000,000.00		412,000,000	2,406,271,700
Total BID06 SPOT								4,136,480,000,000.00		412,000,000	2,406,271,700
Total For BID06								4,136,480,000,000.00		412,000,000	2,406,271,700
BIDC51 On 14/04/2016 Spot Bond				100.00000	0.00000	98.80283			0.00	0	0
Total BIDC51 SPOT									0.00	0	0
Total For BIDC51									0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.38684			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.54631			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.56741			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC06 On 12/02/2016 Spot Bond				100.00000	0.00000	99.97923			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 22/02/2016 Spot Bond				100.00000	0.00000	101.54692				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/03/2016 Spot Bond				100.00000	0.00000	101.21524				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 20/04/2016 Spot Bond				100.00000	0.00000	100.37367				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 18/02/2016 Spot Bond				100.00000	0.00000	99.86903				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC083 On 17/05/2016 Spot Bond				100.00000	0.00000	98.14493				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC084 On 23/02/2016 Spot Bond				100.00000	0.00000	99.77561				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC085 On 01/04/2016 Spot Bond				100.00000	0.00000	99.04561				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC086 On 09/03/2016 Spot Bond				100.00000	0.00000	99.48218				0.00	0	0
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC087 On 06/04/2016 Spot Bond				100.00000	0.00000	98.94597				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC088 On 12/02/2016 Spot Bond				100.00000	0.00000	99.98135				0.00	0	0
Total BTC089 SPOT										0.00	0	0
Total For BTC089										0.00	0	0
BTC089 On 18/02/2016 Spot Bond				100.00000	0.00000	99.86886				0.00	0	0
Total BTC090 SPOT										0.00	0	0
Total For BTC090										0.00	0	0
BTC090 On 09/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC091 SPOT										0.00	0	0
Total For BTC091										0.00	0	0
BTC091 On 25/02/2016 Spot Bond				100.00000	0.00000	100.07308				0.00	0	0
Total BTC092 SPOT										0.00	0	0
Total For BTC092										0.00	0	0
BTC092 On 19/07/2016 Spot Bond				100.00000	0.00000	100.35485				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC094 On 03/03/2016 Spot Bond				100.00000	0.00000	98.62641				0.00	0	0
Total BTC095 SPOT										0.00	0	0
Total For BTC095										0.00	0	0
BTC095 On 03/05/2016 Spot Bond				100.00000	0.00000	98.36083				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC096 On 03/08/2016 Spot Bond				100.00000	0.00000	100.16970				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC097 On 05/05/2016 Spot Bond				100.00000	0.00000	98.32018				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC098 On 23/03/2016 Spot Bond				100.00000	0.00000	99.19110				0.00	0	0
Total BTC099 SPOT										0.00	0	0
Total For BTC099										0.00	0	0
BTC100 On 10/05/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648			250,000,000,000,000.00	32,500,000,000	32,500,000,000	
Total BTC100 SPOT									50,000,000,000,000.00	32,500,000,000	32,500,000,000	
Total For BTC100									50,000,000,000,000.00	32,500,000,000	32,500,000,000	
BTC100 On 29/03/2016 Spot Bond			100.00000	88.80779	100.00000	100.00000			0.00	0	0	
Total BTC101 SPOT									0.00	0	0	
Total For BTC101									0.00	0	0	
BTC101 On 13/05/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0	
Total BTC102 SPOT									0.00	0	0	
Total For BTC102									0.00	0	0	
BTC102 On 15/08/2016 Spot Bond			100.00000	75.00000	100.00000	100.00000			0.00	0	0	
Total BTC103 SPOT									0.00	0	0	
Total For BTC103									0.00	0	0	
BUS011 On 30/09/2016 Spot Bond			100.00000	59.46926	100.00000	59.32361			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.01333			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.04984			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.19968			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	99.81737			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	24.63878	100.00000	24.57843			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			10.58000	106.28579	10.58000	106.25569			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.95183			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.93000	103.14034	8.93000	103.11562		34,827,000,000.00		3,900,000	4,400,000
Total CBL11 SPOT								34,827,000,000.00		3,900,000	4,400,000
Total For CBL11								34,827,000,000.00		3,900,000	4,400,000
CBL12 On 06/09/2018 Spot Bond			16.26000	94.88975	16.26000	94.84900		0.00		0	0
Total CBL12 SPOT								0.00		0	0
Total For CBL12								0.00		0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.88872		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			14.06000	94.41040	14.06000	94.37517		0.00		0	0
Total CBL14 SPOT								0.00		0	0
Total For CBL14								0.00		0	0
CBL16 On 18/05/2017 Spot Bond			10.03000	101.51724	10.03000	101.48995		18,583,584,000.00		1,852,800	2,252,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL16 SPOT									18,583,584,000.00	1,852,800	2,252,800
Total For CBL16									18,583,584,000.00	1,852,800	2,252,800
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.58978			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			14.06000	97.05950	14.06000	97.02367			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.18286			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
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.01254			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.76500	91.61607	11.76500	91.58730			0.00	0	1,100,000
Total CBL22 SPOT									0.00	0	1,100,000
Total For CBL22									0.00	0	1,100,000
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.04053			0.00	1,600,000,000	800,000,000
Total CBL23 SPOT									0.00	1,600,000,000	800,000,000
Total For CBL23									0.00	1,600,000,000	800,000,000
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.23854			0.00	45,000,000	15,000,000
Total CBL24 SPOT									0.00	45,000,000	15,000,000
Total For CBL24									0.00	45,000,000	15,000,000
CCT01 On 23/06/2023 Spot Bond			11.25000	108.20790	11.25000	108.17554			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.30500	103.57701	11.30500	103.54590		15,827,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								15,827,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								15,827,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			11.15500	104.60494	11.15500	104.57375		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.07880			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.78000	104.38037	12.78000	104.34439			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.43534				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	103.00771				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	105.94810	10.00000	105.92050				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.82166				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.37166				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.42353				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	13.69065	100.00000	13.65675				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	25.52862	100.00000	25.46610				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	23.73429	100.00000	23.67616				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.87164				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	100.06894				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.08887				0.00	340,000,000	170,000,000

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 CGR23 SPOT										0.00	340,000,000	170,000,000
Total For CGR23										0.00	340,000,000	170,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.09658				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	101.04404				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	101.08345				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.12901				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.89052				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	102.03969				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	101.31316				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.21863				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.14451	10.11000	101.11711				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.77345				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	128.35661	2.76000	128.34326				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120				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	125.81261	3.14000	128.38461				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	103.75360	8.25000	103.73044				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			3.05000	134.35894	3.05000	128.24772				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	133.63580	2.40000	127.55970				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.69636				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN219 On 17/10/2016 Spot Bond			9.55500	102.06021	9.55500	102.03419				0.00	0	0

Contract 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	100.44398				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	100.46155				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			9.60500	102.06982	9.60500	102.04365				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			9.60500	102.06982	9.60500	102.04365				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			9.65500	100.76465	9.65500	100.73870				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	101.25394				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	101.37526				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	105.94800	10.00000	105.92100				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	105.94800	10.00000	105.92100				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	99.91219				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	101.81835				0.00	0	0

Contract 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			9.35000	104.36356	9.35000	104.33764				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	104.36356	9.35000	104.33764				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.48434				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	101.28255				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	101.53753				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	101.53753				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	101.53753				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	101.23556				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			10.49000	101.47674	10.49000	101.44824				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	100.65497				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.80501				0.00	0	0

Contract 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	101.33865				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	101.33171				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36585				0.00	0	200,000,000
Total CLN274 SPOT										0.00	0	200,000,000
Total For CLN274										0.00	0	200,000,000
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.75599				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	102.01395				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50233				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	102.04891				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	100.24429				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.95745				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	101.27422				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.14758				0.00	0	200,000,000
Total CLN291 SPOT										0.00	0	200,000,000
Total For CLN291										0.00	0	200,000,000
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.47600				0.00	0	0

Contract 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	105.94800	10.00000	105.92100				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	100.96615				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	101.13539				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	101.01800				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	101.33436				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	100.99303				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	101.29947				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	101.06120				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	184.70303				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	102.15714				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	185.15299				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	183.91703				0.00	0	0

Contract 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	184.79256				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	99.89377				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.07000	90.86248	12.07000	90.83322				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			12.59000	92.35564	12.59000	92.32467				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	101.01522				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	101.32806				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	99.89597				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	100.33133				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.26228				0.00	0	140,000,000
Total CLN320 SPOT										0.00	0	140,000,000
Total For CLN320										0.00	0	140,000,000
CLN320 On 30/04/2018 Spot Bond			8.80500	106.86573	8.80500	102.46821				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	100.24984				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	101.22337				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.24432				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	101.32527				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.28224				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76124				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	88.26015				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.39510				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	101.01522				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	159.28812				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.26569				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	101.52996				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	101.02097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75069				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.45120				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	101.12687				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.28620				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.26272				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99220				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.25511				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	101.62958				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	100.25142				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	102.26568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.07092				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.25000	100.52046	11.25000	100.49024				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	101.19105				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.42048				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			13.39000	103.14580	13.39000	103.10909				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.08802				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			13.42000	96.96039	13.42000	96.92579				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	105.50319	10.02000	105.47486				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.08802				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.32617				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	92.09540				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.17337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.19737				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.19753				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	101.05776				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			10.76500	100.50876	10.76500	100.47981				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17254				0.00	3,000,000,000	1,500,000,000
Total CLN377 SPOT										0.00	3,000,000,000	1,500,000,000
Total For CLN377										0.00	3,000,000,000	1,500,000,000
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.29039				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.91073	10.98000	101.88080				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.35789	11.00000	104.32720				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.33824				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.39341				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.18000	98.97331	13.18000	98.93861				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.43396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.19724				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.36328				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.27509				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.81743				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	101.11572				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.70466				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.17865				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.53646				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.30337				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.61750				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.89946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.90001				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.17865				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.32527				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97168				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.94614				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	99.67008				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	101.07037				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	74.23392				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.17500				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.24089				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.59680				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31829				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.59997				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.29736				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56193				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.36710				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.64115				0.00	1,000,000,000	3,000,000,000
Total CLN416 SPOT										0.00	1,000,000,000	3,000,000,000
Total For CLN416										0.00	1,000,000,000	3,000,000,000
CLN417 On 20/09/2020 Spot Bond			4.00000	101.58793	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.34498				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.43675				0.00	1,000,000,000	1,000,000,000
Total CLN419 SPOT										0.00	1,000,000,000	1,000,000,000
Total For CLN419										0.00	1,000,000,000	1,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	43.20482	7.01000	43.80475				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.45067				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.45202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.95675				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	101.79773				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	101.95675				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	105.08489				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	101.74925				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	101.35315				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	99.90098				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	101.72847				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	99.58646				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	102.00507				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	102.10160				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	102.18422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.28066				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92309				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.30434				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.56303				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	100.69351				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	97.92078				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	167.77414				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.73000	91.22832	9.73000	91.20464				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.34500	33.60131	9.34500	147.29664				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.34500	34.07208	9.34500	147.84215				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.71781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.90888				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.26802				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.18900				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20459				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.69886				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19263				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.33133				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.08912				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.16928				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.16222				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.16922				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	101.19263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.93845			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.63885			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			9.73500	106.09198	9.73500	105.53550			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			9.63000	100.39364	9.63000	100.36784		22,149,000,000,000.00	2,300,000,000	2,833,800,000	
Total COJ04 SPOT								22,149,000,000,000.00	2,300,000,000	2,833,800,000	
Total For COJ04								22,149,000,000,000.00	2,300,000,000	2,833,800,000	
COJ05 On 05/06/2023 Spot Bond			10.81500	109.16550	10.81500	109.13409			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			10.97500	103.43306	10.97500	103.40270			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			11.03000	97.22389	11.03000	97.19538			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.40000	92.27510	11.40000	92.24715			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			12.07500	91.86159	12.07500	91.83217		16,905,000,000,000.00	1,400,000,000	350,000,000	
Total COT02 SPOT								16,905,000,000,000.00	1,400,000,000	350,000,000	
Total For COT02								16,905,000,000,000.00	1,400,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			12.07500	85.20789	12.07500	85.18060			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.64135			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	12.83830	100.00000	12.80686			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.67729				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	101.09443				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.66606				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.53535	100.00000	11.50710				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	18.33621	100.00000	18.29130				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	65.77219	100.00000	65.56684				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	16.38671	100.00000	16.34657				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	19.12395	100.00000	19.07660				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			12.74000	90.22697	12.74000	90.19636				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	23.72962	100.00000	23.67151				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	15.70241	100.00000	15.66396				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	24.44675	100.00000	24.38688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.90500	99.51492	8.90500	99.49111				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.57073				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.40807				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	99.82642				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	100.15130				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	100.00000				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	86.64379	100.00000	86.45378				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.38409				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.69865				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	100.18034				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	100.17401				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	39.38253	100.00000	39.30283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.52718				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	100.56248				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	101.33224				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	59.27736				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			10.50500	95.43786	10.50500	95.41117				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			8.45500	104.49841	8.45500	104.47488				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.27000	97.49852	10.27000	97.47170		17,107,766,000,000.00		1,665,800,000	1,033,052,800	
Total DV22 SPOT								17,107,766,000,000.00		1,665,800,000	1,033,052,800	
Total For DV22								17,107,766,000,000.00		1,665,800,000	1,033,052,800	
DV23 On 27/02/2023 Spot Bond			10.73000	101.03848	10.73000	101.00978		2,216,818,000,000.00		206,600,000	106,800,000	
Total DV23 SPOT								2,216,818,000,000.00		206,600,000	106,800,000	
Total For DV23								2,216,818,000,000.00		206,600,000	106,800,000	
DV24 On 18/02/2024 Spot Bond			10.66000	94.70449	10.66000	94.67777				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.74500	95.37404	10.74500	95.34692				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	101.25592				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.87878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	101.53915			0.00	0	0
Total DVC014 SPOT									0.00	0	0
Total For DVC014									0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	101.55422			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01 On 18/03/2016 Spot Bond				100.00000	0.00000	101.05156			0.00	0	0
Total DVC016 SPOT									0.00	0	0
Total For DVC016									0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.08613			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.89110			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.83132			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.49179			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			9.36500	115.22369	9.36500	115.19472		71,174,000,000,000.00	7,600,000,000	3,820,000,000	
Total E170 SPOT								71,174,000,000,000.00	7,600,000,000	3,820,000,000	
Total For E170								71,174,000,000,000.00	7,600,000,000	3,820,000,000	
ECN20 On 14/03/2020 Spot Bond			10.39000	101.57235	10.39000	101.54409		0.00	0	0	
Total ECN20 SPOT								0.00	0	0	
Total For ECN20								0.00	0	0	
ECN22 On 14/03/2022 Spot Bond			10.56500	100.43559	10.56500	100.40719		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			10.78000	99.70407	10.78000	99.67532		0.00	0	0	
Total ECN24 SPOT								0.00	0	0	
Total For ECN24								0.00	0	0	
ECN32 On 14/03/2032 Spot Bond			3.00000	102.18626	3.00000	102.17487		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.38758				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	100.24006				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.29567				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	17.00500	100.00000	16.96335				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			2.47500	101.13378	2.47500	101.12396				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.34500	125.82674	2.34500	125.81495				0.00	0	97,060,000
Total EL28 SPOT										0.00	0	97,060,000
Total For EL28										0.00	0	97,060,000
EL29 On 19/11/2029 Spot Bond			2.33000	113.43101	2.33000	113.42042				0.00	0	92,970,000
Total EL29 SPOT										0.00	0	92,970,000
Total For EL29										0.00	0	92,970,000
EL30 On 29/07/2030 Spot Bond			2.33000	112.88369	2.33000	112.87316				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.35000	105.44690	2.35000	105.43704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45500	101.59825	2.45500	101.58845			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.81500	99.54108	10.81500	99.51229			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.71500	104.53626	10.71500	104.50629			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.12500	97.03045	11.12500	97.00159			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			11.34000	87.89826	11.34000	93.34711		308,578,840,920.00	27,211,538	54,423,066	
Total EMM04 SPOT								308,578,840,920.00	27,211,538	54,423,066	
Total For EMM04								308,578,840,920.00	27,211,538	54,423,066	
EMM05 On 17/04/2029 Spot Bond			11.48000	97.97085	11.48000	99.92526		0.00	0	3,333,333,000	
Total EMM05 SPOT								0.00	0	3,333,333,000	
Total For EMM05								0.00	0	3,333,333,000	
EMM06 On 23/06/2025 Spot Bond			11.22500	95.83920	11.22500	98.02595		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	95.50807		0.00	0	0	
Total EPF002 SPOT								0.00	0	0	
Total For EPF002								0.00	0	0	
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.25341		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	100.01366		0.00	3,000,000,000	1,500,000,000	
Total EPF004 SPOT								0.00	3,000,000,000	1,500,000,000	
Total For EPF004								0.00	3,000,000,000	1,500,000,000	
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.01111		0.00	0	0	
Total EPF005 SPOT								0.00	0	0	
Total For EPF005								0.00	0	0	
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.82466		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.57448				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	10.27379	100.00000	10.24863				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	4.20815	100.00000	4.19784				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC10 On 23/02/2016 Spot Bond				100.00000	0.00000	101.67632				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				100.00000	0.00000	101.56707				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC12 On 22/08/2016 Spot Bond				100.00000	0.00000	101.65430				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.00000	0.00000	100.14760				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	100.15278				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	100.14738				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.08578				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.82054				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.34000	97.94321	11.34000	97.91370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08:On 04/10/2018 Spot Bond				100.00000	0.00000	98.35598				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.49016				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10:On 22/03/2016 Spot Bond			100.00000	93.73814	100.00000	93.50669				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	99.86227				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C:On 17/11/2025 Spot Bond				100.00000	0.00000	99.85418				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	99.86812				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	99.86664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.86254				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	99.87375				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	99.87536				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	99.86809				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	99.86251				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.15000	103.07634	9.15000	103.05115			376,066,415,630,000.00	150,389,772,200	59,934,468,800	
Total ES18 SPOT									6,066,415,630,000.00	150,389,772,200	59,934,468,800	
Total For ES18									6,066,415,630,000.00	150,389,772,200	59,934,468,800	
ES23 On 25/01/2023 Spot Bond			9.91500	100.90354	9.91500	100.87672			312,905,206,533,000.00	31,558,770,200	9,967,398,200	
Total ES23 SPOT									12,905,206,533,000.00	31,558,770,200	9,967,398,200	
Total For ES23									12,905,206,533,000.00	31,558,770,200	9,967,398,200	
ES26 On 02/04/2026 Spot Bond			10.19500	88.22644	10.19500	88.20247			392,999,259,903,000.00	38,548,235,400	17,042,063,800	
Total ES26 SPOT									12,999,259,903,000.00	38,548,235,400	17,042,063,800	
Total For ES26									12,999,259,903,000.00	38,548,235,400	17,042,063,800	
ES33 On 15/09/2033 Spot Bond			10.79500	77.35640	10.79000	77.36520			549,048,746,194,000.00	143,496,873,200	71,214,621,600	
Total ES33 SPOT									19,048,746,194,000.00	143,496,873,200	71,214,621,600	
Total For ES33									19,048,746,194,000.00	143,496,873,200	71,214,621,600	
ES42 On 25/04/2042 Spot Bond			10.93500	81.62816	10.93500	81.60443			407,331,024,480,000.00	37,250,208,000	42,932,158,900	
Total ES42 SPOT									17,331,024,480,000.00	37,250,208,000	42,932,158,900	
Total For ES42									17,331,024,480,000.00	37,250,208,000	42,932,158,900	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.05263			0.00	0	0	
Total EXX01 SPOT									0.00	0	0	
Total For EXX01									0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.22187			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.48798				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.98274				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	99.75144				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.62333				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.67729				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.68201				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.54328				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.64122				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.57396				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.67005				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	101.28778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.32894				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	69.69056	100.00000	69.56292		507,000,000,000,000.00		15,070,000,000	10,100,000,000	
Total FIFC28 SPOT								17,000,000,000,000.00		15,070,000,000	10,100,000,000	
Total For FIFC28								17,000,000,000,000.00		15,070,000,000	10,100,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12142	100.00000	0.12112				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	0.12142	100.00000	0.12112				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.62410	100.00000	10.59778				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.34262	100.00000	10.31701				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.26652				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.79956				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.40838				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.50289				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			10.66000	96.00873	10.66000	95.98149				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.23405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.23397				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.34540				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.08500				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.55148				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.71773				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.46500	93.20744	11.46500	96.20118				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	103.08678				0.00	0	250,000,000
Total FRB15 SPOT										0.00	0	250,000,000
Total For FRB15										0.00	0	250,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.90051				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.91376				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.51000	102.86767	11.51000	102.83622				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.31835				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			2.35000	135.45509	2.35000	136.35105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.70000	120.61586	2.70000	273.51480				0.00	0	1,900,000
Total FRBI23 SPOT										0.00	0	1,900,000
Total For FRBI23										0.00	0	1,900,000
FRBI25 On 31/01/2025 Spot Bond			2.57500	108.05035	2.57500	114.84521				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.18000	95.15690	3.18000	157.22849				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			3.26000	103.18075	3.26000	198.12060				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.41100	70.96330	7.41100	70.44677				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			9.33700	45.96520	9.33700	45.09778				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			9.58000	44.60319	9.58000	43.70280				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	37.86881	100.00000	37.77607				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.02301				0.00	377,000,000	172,500,000
Total FRC107 SPOT										0.00	377,000,000	172,500,000
Total For FRC107										0.00	377,000,000	172,500,000
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40919				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22577				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.46148	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	100.46148	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	101.31131				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25130				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	101.44444				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	101.29039				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	100.37073	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.36988				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	101.67994				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	101.63137				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	31.65397	100.09221	31.57638				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	101.17445				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	86.79879				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.31316				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	91.62284	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.32731				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.21583				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.22756				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.59667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.20660				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	71.43675	13.22500	71.41122				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.13950				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.14089				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.67706				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.19123				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.80500	100.52186	3.80500	103.98446				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.24153				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.24153				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.95039				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.01522				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.14989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.17167				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	101.14510				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.08411				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	101.33503				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	5.40191				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	100.35197				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	101.52718				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	101.55564				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.13251				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.22756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	101.22756				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 14/03/2016 Spot Bond				100.00000	0.00000	101.22929				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190: On 02/04/2017 Spot Bond				100.00000	0.00000	100.80855				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.00000	0.00000	100.85190				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 08/04/2016 Spot Bond				100.00000	0.00000	100.72811				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193: On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 08/04/2016 Spot Bond				100.00000	0.00000	100.68647				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194: On 20/06/2024 Spot Bond				100.00000	0.00000	101.29458				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 09/04/2016 Spot Bond				100.00000	0.00000	100.62552				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196: On 09/04/2016 Spot Bond				100.00000	0.00000	100.66680				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197: On 10/04/2016 Spot Bond				100.00000	0.00000	100.62384				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198: On 10/04/2016 Spot Bond				100.00000	0.00000	100.62552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.52040				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.47176				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.52040				0.00	0	1,000,000,000
Total FRC202 SPOT										0.00	0	1,000,000,000
Total For FRC202										0.00	0	1,000,000,000
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.46981				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	100.01814				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	100.14437	8.75000	100.12029				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	105.22217				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	11.56836	100.00000	11.54003				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.67184	100.00000	10.64570				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	96.62532				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	14.25975	100.00000	14.22483				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.30956				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	40.03671	100.00000	39.93865				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	100.01611				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	11.29013	100.00000	11.26249				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	28.04474	100.00000	27.97528				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	100.01607				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	28.02074	100.00000	27.95134				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	100.01590				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	100.01253				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	100.17478				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	100.16527				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.16000	130.46047	3.16000	130.44538				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	100.02147				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.02121			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	100.02121			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.92411			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.32139			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	101.17727			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.12896			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.29039			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.95732			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.52050			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			4.02000	124.50915	4.02000	124.49184			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.86277			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.47543			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.51680				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.27795				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			3.69000	111.79899	3.69000	126.73893				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.33291				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			3.74000	104.17809	3.74000	126.39550				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			3.72000	102.25754	3.72000	126.53275				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.56000	99.87263	3.56000	132.33909				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			3.63000	101.12308	3.63000	145.73556				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.31645				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	101.16923				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32449				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.53309			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.47956			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.25968			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.25828			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.18914			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.30670			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	17.05301	100.00000	17.01125			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	42.28595	100.00000	42.18239			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	51.71030	100.00000	51.58225			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	13.62188	100.00000	13.58853			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.38669			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.61017			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.60964				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.53659				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.63635				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.52400				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.13300	84.60042	2.13300	109.28640				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.57500	105.02826	2.57500	113.83432				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.39881				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	100.56465	10.38000	100.53634				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	100.56465	10.38000	100.53634				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			2.71500	102.39125	2.71500	111.15283				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			2.70000	213.50745	2.70000	213.48545				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			2.68500	111.73254	2.68500	111.72103				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.73000	212.64825	2.73000	212.62617			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	100.36860			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			3.06000	110.43034	3.06000	110.41784			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			2.88000	108.10059	2.88000	108.08888			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	63.18600			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.88000	108.10059	2.88000	108.08888			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			2.85000	115.93341	2.85000	209.23096			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.90000	114.28271	2.90000	207.83588			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.59000	100.43182	2.59000	100.42175			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.93000	163.39926	2.93000	207.00428			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.15500	90.35987	3.15500	103.20455			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.22000	99.48590	3.22000	156.59122			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			3.60500	83.61493	3.60500	95.77421			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.21000	99.61356	3.21000	156.75025			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.27000	155.81727	3.27000	155.79885			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.44000	194.20077	3.44000	193.47253			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	79.53776			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.53500	84.29618	3.53500	96.88632			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.50500	84.66344	3.50500	97.36776			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			3.31500	87.24980	3.31500	100.48519			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.08000	158.85284	3.08000	158.83487			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			3.21000	199.45936	3.21000	199.43608			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	100.06140			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	101.06641			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	106.44886			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.21000	156.65031	3.21000	156.75025			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.21000	156.65031	3.21000	156.75025			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.46000	122.50162	2.46000	277.79283			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			2.35000	123.37767	2.35000	279.78026			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.07000	117.77617	3.07000	267.07272			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			2.82000	99.70809	2.82000	132.88811			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.28145			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			2.35000	136.36384	2.35000	136.35105			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.50046			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.76865			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.17089			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			2.55500	110.82724	2.55500	110.81623			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	45.65206	104.97509	45.53400			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	48.37840	101.07593	48.25878			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	42.44499	100.44759	42.34063			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	46.74009	100.76967	46.62483			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			2.22000	120.57809	2.22000	120.56724			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			2.52000	95.91524	2.52000	115.35970			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond			100.00000		0.00000	99.12158			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			2.55000	95.68172	2.55000	115.07875			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.81080			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			2.55000	121.79036	2.55000	276.17928			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	100.01316			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.71524			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			8.02500	103.27117	8.02500	103.24885			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			8.70000	103.19881	8.70000	103.17466			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			8.97000	106.40203	8.97000	106.37652		40,544,400,000,000.00	4,520,000,000	2,781,104,900	
Total FRX18 SPOT								10,544,400,000,000.00	4,520,000,000	2,781,104,900	
Total For FRX18								10,544,400,000,000.00	4,520,000,000	2,781,104,900	
FRX19 On 15/11/2019 Spot Bond			9.63000	100.22736	9.63000	100.20146		0.00	0	581,762,900	
Total FRX19 SPOT								0.00	0	581,762,900	
Total For FRX19								0.00	0	581,762,900	
FRX20 On 01/10/2020 Spot Bond			9.93500	98.86576	9.93500	98.83957		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.71000	89.13993	10.71000	89.11425		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			10.83500	101.37228	10.83500	101.34306		9,318,100,000,000.00	860,000,000	860,000,000	
Total FRX24 SPOT								9,318,100,000,000.00	860,000,000	860,000,000	
Total For FRX24								9,318,100,000,000.00	860,000,000	860,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			11.19500	93.06628	11.19500	93.03858			12,762,300,000,000.00	1,140,000,000	1,640,000,000
Total FRX26 SPOT									12,762,300,000,000.00	1,140,000,000	1,640,000,000
Total For FRX26									12,762,300,000,000.00	1,140,000,000	1,640,000,000
FRX30 On 31/01/2030 Spot Bond			11.39000	88.97924	11.39000	88.95217			0.00	0	500,000,000
Total FRX30 SPOT									0.00	0	500,000,000
Total For FRX30									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			11.48500	90.45619	11.48500	90.42875			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.44500	73.69064	11.44500	73.66824			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	101.04917			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	101.06330			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	101.09859			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	101.15509			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.19746			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.38087			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.69256			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.58658			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.75383				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.82190				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.87862				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	102.12814				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	2.76066	100.00000	2.75397				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	0.46316	100.00000	0.46204				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.32205	100.00000	15.28453				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	2.57061	100.00000	2.56432				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.43128	100.00000	0.43022				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.60964				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			10.38000	102.23127	10.38000	102.20301				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.61976				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.67285				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.69409				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.83209				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	102.00184				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.10788				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
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	101.69305				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GPT36 On 26/05/2016 Spot Bond			100.00000	77.82516	100.00000	77.65957			990,000,000,000,000.00	29,900,000,000	15,700,000,000	
Total GPT36 SPOT									10,000,000,000,000.00	29,900,000,000	15,700,000,000	
Total For GPT36									10,000,000,000,000.00	29,900,000,000	15,700,000,000	
GRB01 On 08/12/2019 Spot Bond			100.00000	12.68127	100.00000	12.65021				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	31.56176	100.00000	31.48446				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	15.01576	100.00000	14.97899				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.15099	100.00000	10.12640				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.29747				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.31058				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.32683				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.34935				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.02279				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.61189				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.35050				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	99.74542				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	101.05787				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.55859				0.00	0	1,000,000,000
Total GRT09 SPOT										0.00	0	1,000,000,000
Total For GRT09										0.00	0	1,000,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0

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	101.72170				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.29754				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	13.25085	100.00000	13.21876				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.28545				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	100.21105				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	100.04976				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC26 On 14/04/2016 Spot Bond				100.00000	0.00000	100.54911				0.00	0	0
Total HILC26 SPOT										0.00	0	0
Total For HILC26										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.12807				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.15631	100.00000	9.13389				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	9.15631	100.00000	9.13389				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.71313	100.00000	9.68934				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.71313	100.00000	9.68934				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.42905	100.00000	10.40350				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.42905	100.00000	10.40350				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.30406	100.00000	11.27637				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.50873			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.64617			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.34236			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	105.94800	10.00000	105.92100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.26000	99.52126	10.26000	99.49420			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	99.71918			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	99.73535			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.60500	100.83125	9.60500	100.80527		145,972,102,760,000.00	15,197,512,000	9,094,854,600	
Total HWAY20 SPOT								15,972,102,760,000.00	15,197,512,000	9,094,854,600	
Total For HWAY20								15,972,102,760,000.00	15,197,512,000	9,094,854,600	
HWAY2 On 07/12/2023 Spot Bond			2.34000	123.45768	2.34000	279.96177		36,036,000,000,000.00	15,400,000,000	7,400,000,000	
Total HWAY23 SPOT								16,036,000,000,000.00	15,400,000,000	7,400,000,000	
Total For HWAY23								16,036,000,000,000.00	15,400,000,000	7,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.21000	127.22888	2.21000	288.51462			0.00	0	351,600,000
Total HWAY24 SPOT									0.00	0	351,600,000
Total For HWAY24									0.00	0	351,600,000
HWAY3 On 28/02/2033 Spot Bond			2.58000	97.39450	2.58000	98.94018			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			10.97500	86.76499	10.97500	86.73952		24,145,000,000,000.00	2,200,000,000	11,670,000,000	
Total HWAY34 SPOT								24,145,000,000,000.00	2,200,000,000	11,670,000,000	
Total For HWAY34								24,145,000,000,000.00	2,200,000,000	11,670,000,000	
HWAY3 On 31/07/2035 Spot Bond			10.92500	86.89889	10.92500	86.87350		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	57.03318	100.00000	56.89349		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	58.93608	100.00000	58.79173		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	62.77013	100.00000	62.61807		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	105.94800	10.00000	105.92100		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			1.91000	121.25162	1.91000	121.24169		88,775,817,496,000.00	46,479,485,600	79,066,307,400	
Total I2025 SPOT								88,775,817,496,000.00	46,479,485,600	79,066,307,400	
Total For I2025								88,775,817,496,000.00	46,479,485,600	79,066,307,400	
I2033 On 28/02/2033 Spot Bond			1.97000	102.01328	1.97000	102.00475		2,577,023,980,000.00	1,308,134,000	10,802,467,300	
Total I2033 SPOT								2,577,023,980,000.00	1,308,134,000	10,802,467,300	
Total For I2033								2,577,023,980,000.00	1,308,134,000	10,802,467,300	
I2038 On 31/01/2038 Spot Bond			1.95500	126.68549	1.95500	126.67496		63,924,857,053,000.00	32,698,136,600	189,043,424,100	
Total I2038 SPOT								63,924,857,053,000.00	32,698,136,600	189,043,424,100	
Total For I2038								63,924,857,053,000.00	32,698,136,600	189,043,424,100	
I2046 On 31/03/2046 Spot Bond			2.03000	126.37958	2.03000	126.36886		221,870,290,082,000.00	109,295,709,400	125,100,686,200	
Total I2046 SPOT								221,870,290,082,000.00	109,295,709,400	125,100,686,200	
Total For I2046								221,870,290,082,000.00	109,295,709,400	125,100,686,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			1.94500	137.36203	1.94500	137.35066			20,015,331,755,000.00	10,290,659,000	40,749,156,000
Total I2050 SPOT									20,015,331,755,000.00	10,290,659,000	40,749,156,000
Total For I2050									20,015,331,755,000.00	10,290,659,000	40,749,156,000
IBL21 On 15/03/2016 Spot Bond			9.15500	103.92090	9.15500	103.89504			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			9.13000	105.70242	9.13000	105.67649			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			8.97500	99.52008	8.97500	99.49634			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	100.18712			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			2.40000	98.94084	2.40000	133.80469			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.42000	101.91347	2.42000	135.82884			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	101.18112			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			9.25000	102.24420	9.25000	102.21894			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.64344			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100			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			9.99000	96.29874	9.99000	96.27311			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			10.42000	90.54694	10.42000	90.52168			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.10509			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.43000	98.67837	9.43000	98.65354			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			10.41000	95.65289	10.41000	95.62622			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	100.18593			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.46018			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.30500	99.76597	8.30500	99.74412			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			9.77000	96.69869	9.77000	96.67335			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.24581			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.91867			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.90000	99.62037	8.90000	99.59680			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			9.73000	98.54731	9.73000	98.52187			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			10.88000	96.57770	10.88000	96.54989			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.85618			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.29735			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.95020			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.29684			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	100.30203			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.26155			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			3.15000	130.53157	3.15000	130.51648			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.93046			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	20.31395	100.00000	20.26420		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total IBL69U SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IBL69U								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	99.82595			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	99.82058			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL76 On 25/11/2018 Spot Bond				100.29107	0.00000	101.67714				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.73039				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			10.93000	97.93518	10.93000	97.90655				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			9.56000	101.54051	9.56000	101.51446				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	16.80140	100.00000	16.75980				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	10.35106	100.00000	10.32543				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.30723				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01655	100.00000	0.01652				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.39478				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	100.04564				0.00	0	1,400,000,000
Total IDCG02 SPOT										0.00	0	1,400,000,000
Total For IDCG02										0.00	0	1,400,000,000
IDCG03 On 22/10/2020 Spot Bond			10.49500	94.72366	10.49500	94.69719				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.79030				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.31181				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.17500	93.12263	11.17500	93.09482				0.00	0	47,700,000
Total IDCG06 SPOT										0.00	0	47,700,000
Total For IDCG06										0.00	0	47,700,000
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	99.91171				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.00500	97.85153	12.00500	97.75483				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.16294	5.00000	100.14935				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	101.57753	5.00000	101.56382				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	101.65653	4.00000	101.64548				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.28508	4.00000	101.27412				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	90.48205	100.00000	90.26297				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	90.43125	100.00000	90.21229				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	90.43125	100.00000	90.21229				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			9.57500	96.48382	9.57500	96.45917				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01 On 31/03/2016 Spot Bond			9.20000	104.97989	9.20000	104.95375			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.45122	100.00000	8.43052			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	34.24672	100.00000	34.16284			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	26.69562	100.00000	26.62952			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.51818	100.00000	2.51341			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.81380	100.00000	9.78977			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	12.80735	100.00000	12.77633			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.40378	100.00000	13.37096			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.09855	100.00000	9.07841			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	60.94259	100.00000	60.79334			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.37655	100.00000	11.34869			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	19.11085	100.00000	19.06404			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN315U On 25/06/2016 Spot Bond			100.00000	75.74993	100.00000	75.59844			0.00	0	0
Total IN315U SPOT									0.00	0	0
Total For IN315U									0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	89.87386	100.00000	89.66039			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	76.47877	100.00000	76.32910			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	39.19453	100.00000	39.11009			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	39.19453	100.00000	39.11009			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	45.73850	100.00000	45.62648			0.00	0	0
Total IN324U SPOT									0.00	0	0
Total For IN324U									0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0
Total IN325U SPOT									0.00	0	0
Total For IN325U									0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0
Total IN617U SPOT									0.00	0	0
Total For IN617U									0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total IN620U SPOT									0.00	0	0
Total For IN620U									0.00	0	0
IN672U On 09/05/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total IN672U SPOT									0.00	0	0
Total For IN672U									0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	73.09237	100.00000	72.80000			0.00	0	0
Total IN701U SPOT									0.00	0	0
Total For IN701U									0.00	0	0
INA606 On 09/02/2016 Spot Bond			7.25000	99.94045	7.25000	99.96029			0.00	0	0
Total INA606 SPOT									0.00	0	0
Total For INA606									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA607 On 16/02/2016 Spot Bond			7.25000	99.92061	7.25000	99.84135				0.00	0	0
Total INA607 SPOT										0.00	0	0
Total For INA607										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.25000	99.78198	7.25000	99.70294				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.25000	99.64374	7.25000	99.56491				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.50000	98.92269	7.50000	98.84233				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.50000	98.36286	7.50000	98.28341				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648			660,000,000,000,000.00	36,600,000,000	36,200,000,000	
Total INA619 SPOT									660,000,000,000,000.00	36,600,000,000	36,200,000,000	
Total For INA619									660,000,000,000,000.00	36,600,000,000	36,200,000,000	
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.02027				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.33659	101.50424	11.33659	101.47490				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.33659	101.24190	11.33659	101.21318				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.26085				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.23778				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	102.33379	6.50000	102.31591				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.27643				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.56556				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.20726				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	101.21079				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	105.59863				0.00	0	2,825,000,000
Total INGR06 SPOT										0.00	0	2,825,000,000
Total For INGR06										0.00	0	2,825,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.97030				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.57098				0.00	3,282,000,000	1,641,000,000
Total INLV02 SPOT										0.00	3,282,000,000	1,641,000,000
Total For INLV02										0.00	3,282,000,000	1,641,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.60960				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.61744				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06 On 13/04/2017 Spot Bond			8.80500	102.90679	8.80500	102.88256			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.80204			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.82065			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.83309			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.54751			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.55856			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.53706			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	101.22029			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.25832			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.28114			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	101.12266			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	101.13650			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.15034				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	100.26402				0.00	0	0
Total IPFC09 SPOT										0.00	0	0
Total For IPFC09										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.86500	96.25119	10.86500	96.22322				4,919,672,000.00	452,800	7,850,000,000
Total IPL10 SPOT										4,919,672,000.00	452,800	7,850,000,000
Total For IPL10										4,919,672,000.00	452,800	7,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.77000	103.67383	9.77000	103.64666				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.78707				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	100.67147				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.67191				0.00	0	4,452,100,000
Total IPL9 SPOT										0.00	0	4,452,100,000
Total For IPL9										0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.24912				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.65500				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.10000	98.19665	3.10000	130.87271				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			3.77000	148.14595	3.77000	148.12646				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.91149				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	100.73453			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.45625			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.44604			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.27947			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			3.91000	102.23332	3.91000	103.11200			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			3.91000	102.14809	3.91000	103.11200			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.59506			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.57116			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	14.41097	100.00000	14.37568			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			11.52000	108.10039	11.52000	108.06713			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.76040			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			3.87000	146.66503	3.87000	146.64532			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV610U On 04/03/2016 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
Total IV610U SPOT									0.00	0	0
Total For IV610U									0.00	0	0
IV611U On 11/03/2016 Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0
Total IV611U SPOT									0.00	0	0
Total For IV611U									0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.25000	99.98014	7.25000	99.94045			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA607 On 18/02/2016 Spot Bond			7.25000	99.88096	7.25000	99.80176			0.00	0	0
Total IVA607 SPOT									0.00	0	0
Total For IVA607									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	99.60431	7.25000	99.52555			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.35000	99.45924	7.35000	99.37963			0.00	0	0
Total IVA610 SPOT									0.00	0	0
Total For IVA610									0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.50000	98.88249	7.50000	98.80219			0.00	0	0
Total IVA614 SPOT									0.00	0	0
Total For IVA614									0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.50000	98.32312	7.50000	98.24373			0.00	0	0
Total IVA618 SPOT									0.00	0	0
Total For IVA618									0.00	0	0
IVA619 On 12/05/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
Total IVA619 SPOT									0.00	0	0
Total For IVA619									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	105.94800	10.00000	105.92100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.77243				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.77364				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.85431				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.58153				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.63325				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.63731				0.00	0	2,000,000,000
Total IVC018 SPOT										0.00	0	2,000,000,000
Total For IVC018										0.00	0	2,000,000,000
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.64542				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.60890				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.47063				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.30911				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	101.14105				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.91432				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.53907				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.52435				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.83533				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.31346				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	101.06330				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.93662				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.95992				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	100.95992				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.33000	97.73647	10.33000	97.70942				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	15.50415	100.00000	15.46964				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	14.26252	100.00000	14.22759				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			10.53500	95.65813	10.53500	95.63116				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.31416				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.02659				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	100.01655				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.83249				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.58921				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	100.19799				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.99975				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.48446				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.03164				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.30034				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.83419				0.00	0	600,000,000
Total IVC058 SPOT										0.00	0	600,000,000
Total For IVC058										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.34927				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	100.24460				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.86392				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	99.91062				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.01933				0.00	0	1,000,000,000
Total IVC063 SPOT										0.00	0	1,000,000,000
Total For IVC063										0.00	0	1,000,000,000
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.32940				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.45695				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.17477				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	100.16713				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.47618				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.77389	100.00000	1.77053				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.28210				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03l On 21/02/2016 Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.45035			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.37218			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.50596			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	104.01334			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	100.28329			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	100.17924			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.72500	129.87315	9.72500	129.83927			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	100.83934			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.28265			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.45720			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.11678			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.32115			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			10.99000	97.82084	10.99000	97.79209			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.50438	9.71000	104.47746			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.23727			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			9.79000	97.08245	9.79000	97.05724		248,019,860,000.00	25,334,000	3,281,000,000	
Total LGL02 SPOT								248,019,860,000.00	25,334,000	3,281,000,000	
Total For LGL02								248,019,860,000.00	25,334,000	3,281,000,000	
LGL03 On 03/04/2018 Spot Bond			9.98000	98.32681	9.98000	98.30066		7,984,000,000,000.00	800,000,000	200,000,000	
Total LGL03 SPOT								7,984,000,000,000.00	800,000,000	200,000,000	
Total For LGL03								7,984,000,000,000.00	800,000,000	200,000,000	
LGL04 On 14/08/2020 Spot Bond			11.09500	93.25040	11.09500	93.22304		145,407,741,500.00	13,105,700	590,000,000	
Total LGL04 SPOT								145,407,741,500.00	13,105,700	590,000,000	
Total For LGL04								145,407,741,500.00	13,105,700	590,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.44583		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.00640		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.45675		0.00	0	0	
Total LHL13 SPOT								0.00	0	0	
Total For LHL13								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.86974		0.00	0	0	
Total LHL17 SPOT								0.00	0	0	
Total For LHL17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			14.06000	100.90821	14.06000	100.86312			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.99000	100.81436	14.99000	100.76644			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.39031			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	99.75290			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	99.73820			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	99.72059			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.00000			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	101.02426			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ07 On 15/02/2016 Spot Bond				100.00000	0.00000	99.92609			0.00	0	0
Total MAQ079 SPOT									0.00	0	0
Total For MAQ079									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	98.73278			0.00	0	0
Total MAQ080 SPOT									0.00	0	0
Total For MAQ080									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.12733			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.04615			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.06846				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	89.68326				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	89.09504				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.15743				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	102.59733				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.25214				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.97841				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.29782				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.92067				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.34065				0.00	2,276,000,000	569,000,000
Total MBF039 SPOT										0.00	2,276,000,000	569,000,000
Total For MBF039										0.00	2,276,000,000	569,000,000
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.00733				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	100.00870				0.00	300,000,000	100,000,000
Total MBF042 SPOT										0.00	300,000,000	100,000,000
Total For MBF042										0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.60453				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.59389				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	100.16080				0.00	22,050,000,000	39,900,000,000
Total MBF046 SPOT										0.00	22,050,000,000	39,900,000,000
Total For MBF046										0.00	22,050,000,000	39,900,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.40688				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.85624				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	96.94535	2.30000	104.38166				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.30194				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.94109				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	90.34653	100.00000	90.12346				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	40.60297	100.00000	40.50352				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	27.91243	100.00000	27.84408				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	27.98696	100.00000	27.91841				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	26.84573	100.00000	26.77925				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	40.46626	100.00000	40.36823				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	100.29677				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			9.96000	100.44665	9.96000	100.41997				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			10.01000	99.95389	10.01000	99.92722				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.64409				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	100.68218				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	100.71551				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			9.06500	102.74030	9.06500	102.71542				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			9.98000	99.38055	9.98000	99.35396				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			10.79000	97.68491	10.79000	97.65670				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	101.09154				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			10.79000	99.91836	10.79000	99.88914				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			9.99000	100.31699	9.99000	100.29027				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.21429				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			10.66500	100.41770	10.66500	101.73147				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.03932				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.37500	92.83625	12.37500	94.05875				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.91000	98.59550	11.91000	95.31014				0.00	0	1,064,800,000
Total MMIG05 SPOT										0.00	0	1,064,800,000
Total For MMIG05										0.00	0	1,064,800,000
MMS01 On 10/12/2016 Spot Bond			100.00000	59.89995	100.00000	59.75325				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			9.69000	100.25430	9.69000	100.22838				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			9.43000	101.72787	9.43000	101.70213				0.00	0	800,000,000
Total MTN04 SPOT										0.00	0	800,000,000
Total For MTN04										0.00	0	800,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.15761	100.89771	7.14013				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.24755	100.61875	7.22990				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 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	101.04210				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	101.11273				0.00	45,000,000	15,000,000
Total N5B23 SPOT										0.00	45,000,000	15,000,000
Total For N5B23										0.00	45,000,000	15,000,000
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.12687				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.28073				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	94.00602				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.16979	100.00000	12.13998				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	13.02465	100.00000	12.99275			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			10.98000	89.14754	10.98000	89.12136			0.00	0	51,800,000
Total NAM01 SPOT									0.00	0	51,800,000
Total For NAM01									0.00	0	51,800,000
NAM02 On 29/06/2020 Spot Bond			10.66500	97.49052	10.66500	97.46285			0.00	0	90,000,000
Total NAM02 SPOT									0.00	0	90,000,000
Total For NAM02									0.00	0	90,000,000
NBK10I On 25/07/2016 Spot Bond			8.68000	99.57165	8.68000	99.54887			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11I On 28/11/2020 Spot Bond			10.23000	96.96947	10.23000	96.94290			0.00	0	7,500,000
Total NBK11A SPOT									0.00	0	7,500,000
Total For NBK11A									0.00	0	7,500,000
NBK12I On 19/03/2021 Spot Bond			10.11500	100.87094	10.11500	100.84360			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13I On 19/03/2024 Spot Bond			10.58000	99.33454	10.58000	99.30640			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.24006			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 26/06/2021 Spot Bond			10.47500	96.44149	10.47500	96.42175			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			10.71500	91.66483	10.71500	91.63855			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.37563			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			11.33500	89.47973	11.33500	89.45293			38,992,400,000,000.00	3,440,000,000	1,960,000,000
Total NBK16A SPOT									38,992,400,000,000.00	3,440,000,000	1,960,000,000
Total For NBK16A									38,992,400,000,000.00	3,440,000,000	1,960,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.22442			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 22/04/2026 Spot Bond			11.50500	93.84574	11.50500	93.81707			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.49957			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			10.42000	97.87879	10.42000	97.85163			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.85737			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			10.86500	96.40647	10.86500	96.37861			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.57651			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			11.57500	94.82838	11.57500	94.79924			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.92108			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.77500	93.52920	11.77500	93.49981			0.00	0	300,000,000
Total NBK21A SPOT									0.00	0	300,000,000
Total For NBK21A									0.00	0	300,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.89236			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.87000	103.29185	9.87000	103.26451		5,106,738,000,000.00		517,400,000	517,400,000
Total NBK22A SPOT								5,106,738,000,000.00		517,400,000	517,400,000
Total For NBK22A								5,106,738,000,000.00		517,400,000	517,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.84227			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			11.42500	98.16954	11.42500	98.13957			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	99.97814			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.67500	97.84435	11.67500	97.81386			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	99.99983			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.97648			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.42574			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.37473			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.80837			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.89000	109.28728	9.89000	109.25831		26,792,010,000,000.00	2,709,000,000	755,000,000	
Total NBK3A SPOT								26,792,010,000,000.00	2,709,000,000	755,000,000	
Total For NBK3A								26,792,010,000,000.00	2,709,000,000	755,000,000	
NBK4 On 28/10/2024 Spot Bond			11.90000	37.56684	11.90000	37.55530		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.50455		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
NBK9A On 23/03/2016 Spot Bond			8.60500	103.70207	8.60500	103.67786				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.05386				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	97.97456				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.90816				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	101.13743				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	101.13425				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.04628				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.02190				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.02119				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	100.29524				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.17167				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.07000	102.06650	11.07000	102.03630				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16467				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.10500	100.92481	11.10500	100.89485				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.17167				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	101.05692				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	101.08172				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.18284				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.19682				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.56500				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.65924				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	101.16747				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.72601				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.37996				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.60564				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			11.19000	99.92874	11.19000	101.76154				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.31977				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.65464				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.56912				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.01823				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			12.34000	97.43160	12.34000	97.76514				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.66319				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	116.81322	9.44500	116.78361				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.36000	175.47679	2.36000	175.46034				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			2.77000	99.18402	2.77000	113.04171				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	193.94713	3.45000	193.92927				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			3.16000	109.54161	3.16000	109.52893				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.36000	153.88508	3.36000	144.20881				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			3.27000	156.05804	3.27000	155.79885				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			9.84000	98.74623	9.84000	98.72018				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			10.47000	102.20810	10.47000	102.17377				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.88776				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	101.60283				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	101.65755				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	101.62474				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	101.72098				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			10.67000	102.25298	10.67000	102.21816			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.69036			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.66850			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.81492			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.87000	102.29785	10.87000	102.26252			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.71224			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.72318			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.90893			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.12751			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.99422			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.75598			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.78000	108.36252	9.78000	108.33425		13,692,000,000,000.00	1,400,000,000	689,000,000	
Total NRA018 SPOT								13,692,000,000,000.00	1,400,000,000	689,000,000	
Total For NRA018								13,692,000,000,000.00	1,400,000,000	689,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			10.59500	111.27175	10.59500	111.24020			12,714,000,000,000.00	1,200,000,000	600,000,000
Total NRA022 SPOT									12,714,000,000,000.00	1,200,000,000	600,000,000
Total For NRA022									12,714,000,000,000.00	1,200,000,000	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.25500	176.34304	2.25500	176.32700			39,237,000,000,000.00	17,400,000,000	8,700,000,000
Total NRA023 SPOT									39,237,000,000,000.00	17,400,000,000	8,700,000,000
Total For NRA023									39,237,000,000,000.00	17,400,000,000	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.97500	104.21203	11.97500	104.17893			6,787,430,000,000.00	566,800,000	2,793,400,000
Total NRA028 SPOT									6,787,430,000,000.00	566,800,000	2,793,400,000
Total For NRA028									6,787,430,000,000.00	566,800,000	2,793,400,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.15623			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.23825			0.00	0	500,000,000
Total NTC16 SPOT									0.00	0	500,000,000
Total For NTC16									0.00	0	500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.50191			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.52158			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.28757			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.83072			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	102.26692			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	20.48469	100.00000	20.43506			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.18904			0.00	0	3,000,000,000
Total OML02 SPOT									0.00	0	3,000,000,000
Total For OML02									0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			10.99000	96.66684	10.99000	96.63843			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.40598			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			11.19500	95.83285	11.19500	99.24760			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			11.76000	95.31553	11.76000	97.93947			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.32500	95.31103	12.32500	96.96424			0.00	0	880,000,000
Total OML07 SPOT									0.00	0	880,000,000
Total For OML07									0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.36930			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			11.75000	100.67624	11.75000	100.64466		4,280,525,000,000.00		364,300,000	1,364,300,000
Total OML09 SPOT								4,280,525,000,000.00		364,300,000	1,364,300,000
Total For OML09								4,280,525,000,000.00		364,300,000	1,364,300,000
OML10 On 14/09/2025 Spot Bond			12.22500	99.82209	12.22500	99.78955			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	82.19178	100.00000	82.00456			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	105.94800	10.00000	105.92100			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.37635			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	97.95484			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	101.41111				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.50680				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.14945				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	100.95899				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.52611				0.00	0	350,000,000
Total PPC002 SPOT										0.00	0	350,000,000
Total For PPC002										0.00	0	350,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.01710				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.76500	97.18179	10.76500	97.48807				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	100.26315				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.26679				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.27486				0.00	0	1,280,000,000
Total PRE1B1 SPOT										0.00	0	1,280,000,000
Total For PRE1B1										0.00	0	1,280,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.30953				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.31758			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.21807			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.14500	41.42608	9.14500	41.41596			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			7.65500	108.84358	7.65500	108.82112		127,292,962,381,500.00	147,262,307,300	184,168,700,000	
Total R159 SPOT								127,292,962,381,500.00	147,262,307,300	184,168,700,000	
Total For R159								127,292,962,381,500.00	147,262,307,300	184,168,700,000	
R159P On 15/09/2016 Spot Bond			7.48500	95.77181	7.48500	95.75248		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			9.32000	109.44694	9.32500	109.38418		182,453,019,060,000.00	5,813,567,920,500	1,413,124,562,900	
Total R186 SPOT								182,453,019,060,000.00	813,567,920,500	413,124,562,900	
Total For R186								182,453,019,060,000.00	813,567,920,500	413,124,562,900	
R187P On 21/12/2026 Spot Bond			9.06500	38.19848	9.06500	38.18923		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			8.98500	35.27642	8.98500	35.26795		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			1.85000	289.05358	1.85000	289.03046		37,518,584,970,000.00	20,280,316,200	15,745,788,300	
Total R197 SPOT								37,518,584,970,000.00	20,280,316,200	15,745,788,300	
Total For R197								37,518,584,970,000.00	20,280,316,200	15,745,788,300	
R202 On 07/12/2033 Spot Bond			1.91000	237.72847	1.90000	238.03640		278,476,294,370,000.00	145,799,107,000	217,779,544,600	
Total R202 SPOT								278,476,294,370,000.00	145,799,107,000	217,779,544,600	
Total For R202								278,476,294,370,000.00	145,799,107,000	217,779,544,600	
R2023 On 28/02/2023 Spot Bond			9.18000	96.22573	9.18000	96.20188		946,355,291,456,000.00	538,818,659,200	659,786,055,300	
Total R2023 SPOT								946,355,291,456,000.00	538,818,659,200	659,786,055,300	
Total For R2023								946,355,291,456,000.00	538,818,659,200	659,786,055,300	
R203 On 15/09/2017 Spot Bond			8.13500	103.55588	8.13000	103.54054		189,330,023,410,500.00	2,113,009,222,300	1,082,608,248,100	
Total R203 SPOT								189,330,023,410,500.00	113,009,222,300	1,082,608,248,100	
Total For R203								189,330,023,410,500.00	113,009,222,300	1,082,608,248,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Spot Bond			9.73000	87.19456	9.73000	87.17181			648,551,369,950,000.00	1,402,728,815,000	935,092,255,000
Total R2030 SPOT									18,551,369,950,000.00	402,728,815,000	935,092,255,000
Total For R2030									18,551,369,950,000.00	402,728,815,000	935,092,255,000
R2032 On 31/03/2032 Spot Bond			9.84000	90.29661	9.84000	90.27292			260,184,425,920,000.00	534,571,588,000	239,261,324,200
Total R2032 SPOT									10,184,425,920,000.00	534,571,588,000	239,261,324,200
Total For R2032									10,184,425,920,000.00	534,571,588,000	239,261,324,200
R2035 On 28/02/2035 Spot Bond			9.93000	95.08999	9.93000	95.06453			402,532,991,468,000.00	1,349,701,207,600	655,395,316,200
Total R2035 SPOT									12,532,991,468,000.00	349,701,207,600	655,395,316,200
Total For R2035									12,532,991,468,000.00	349,701,207,600	655,395,316,200
R2037 On 31/01/2037 Spot Bond			10.00000	87.21270	10.00000	87.18932			762,392,250,000,000.00	1,076,239,225,000	670,026,282,700
Total R2037 SPOT									12,392,250,000,000.00	076,239,225,000	670,026,282,700
Total For R2037									12,392,250,000,000.00	076,239,225,000	670,026,282,700
R204 On 21/12/2018 Spot Bond			8.56500	99.73655	8.56000	99.72605			946,244,058,942,000.00	1,511,528,786,800	987,486,664,900
Total R204 SPOT									16,244,058,942,000.00	511,528,786,800	987,486,664,900
Total For R204									16,244,058,942,000.00	511,528,786,800	987,486,664,900
R2040 On 31/01/2040 Spot Bond			10.08500	90.54913	10.08500	90.52466			915,912,795,500,000.00	685,762,300,000	296,675,000,000
Total R2040 SPOT									15,912,795,500,000.00	685,762,300,000	296,675,000,000
Total For R2040									15,912,795,500,000.00	685,762,300,000	296,675,000,000
R2044 On 31/01/2044 Spot Bond			10.11500	87.64146	10.11500	87.61770			707,414,748,836,000.00	267,663,346,400	594,773,790,500
Total R2044 SPOT									17,414,748,836,000.00	267,663,346,400	594,773,790,500
Total For R2044									17,414,748,836,000.00	267,663,346,400	594,773,790,500
R2048 On 28/02/2048 Spot Bond			10.10000	91.18174	10.10000	91.15692			305,275,529,080,000.00	1,119,334,210,800	1,085,014,594,000
Total R2048 SPOT									15,275,529,080,000.00	119,334,210,800	1,085,014,594,000
Total For R2048									15,275,529,080,000.00	119,334,210,800	1,085,014,594,000
R207 On 15/01/2020 Spot Bond			8.79000	95.52935	8.79000	95.50678			871,314,646,208,000.00	1,919,375,955,200	1,015,110,686,400
Total R207 SPOT									11,314,646,208,000.00	919,375,955,200	1,015,110,686,400
Total For R207									11,314,646,208,000.00	919,375,955,200	1,015,110,686,400
R208 On 31/03/2021 Spot Bond			8.96500	93.52227	8.96500	93.49986			085,295,759,478,500.00	1,124,963,274,900	755,990,751,300
Total R208 SPOT									15,295,759,478,500.00	124,963,274,900	755,990,751,300
Total For R208									15,295,759,478,500.00	124,963,274,900	755,990,751,300
R209 On 31/03/2036 Spot Bond			9.88000	70.82228	9.87500	70.83612			640,931,076,440,000.00	3,506,167,113,000	1,155,600,959,200
Total R209 SPOT									10,931,076,440,000.00	506,167,113,000	155,600,959,200
Total For R209									10,931,076,440,000.00	506,167,113,000	155,600,959,200
R210 On 31/03/2028 Spot Bond			1.87000	179.87144	1.87000	179.85697			89,168,767,336,000.00	47,683,832,800	91,227,337,800
Total R210 SPOT									19,168,767,336,000.00	47,683,832,800	91,227,337,800
Total For R210									19,168,767,336,000.00	47,683,832,800	91,227,337,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.65000	134.77554	1.70000	134.70108			49,927,991,025,000.00	30,259,388,500	28,441,088,800
Total R211 SPOT												19,927,991,025,000.00	30,259,388,500	28,441,088,800
Total For R211												19,927,991,025,000.00	30,259,388,500	28,441,088,800
R212	On	31/01/2022	Spot Bond			1.85000	140.15942	1.85000	140.14819			932,313,689,730,000.00	503,953,345,800	229,552,380,200
Total R212 SPOT												12,313,689,730,000.00	503,953,345,800	229,552,380,200
Total For R212												12,313,689,730,000.00	503,953,345,800	229,552,380,200
R213	On	28/02/2031	Spot Bond			9.76500	81.61529	9.75500	81.65945			070,127,543,259,500.00	1,338,466,722,300	968,811,480,800
Total R213 SPOT												10,127,543,259,500.00	338,466,722,300	968,811,480,800
Total For R213												10,127,543,259,500.00	338,466,722,300	968,811,480,800
R214	On	28/02/2041	Spot Bond			9.99500	71.02859	9.99500	71.00946			745,112,097,204,000.00	1,975,498,959,200	152,572,972,500
Total R214 SPOT												15,112,097,204,000.00	975,498,959,200	152,572,972,500
Total For R214												15,112,097,204,000.00	975,498,959,200	152,572,972,500
R229C	On	15/03/2016	Spot Bond			7.47500	99.34892	7.47500	99.32871			0.00	0	0
Total R229C SPOT												0.00	0	0
Total For R229C												0.00	0	0
R230C	On	15/09/2016	Spot Bond			7.48500	95.77181	7.48500	95.75248			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			7.47500	97.40671	7.47500	97.38729			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			7.53500	93.87046	7.53500	93.85149			0.00	0	0
Total R330C SPOT												0.00	0	0
Total For R330C												0.00	0	0
R331C	On	21/06/2017	Spot Bond			8.10500	89.79230	8.10500	89.77281			0.00	0	0
Total R331C SPOT												0.00	0	0
Total For R331C												0.00	0	0
R332C	On	21/12/2017	Spot Bond			8.15500	86.21830	8.15500	86.19947			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			8.56500	82.07619	8.56500	82.05738			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			8.54500	78.74873	8.54500	78.73073			0.00	0	0
Total R334C SPOT												0.00	0	0
Total For R334C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			8.52500	75.57067	8.52500	75.55344			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.51500	72.50797	8.51500	72.49145			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			8.75000	68.86800	8.75000	68.85189			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			8.73000	66.04273	8.73000	66.02732			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			8.88500	62.77943	8.88500	62.76452			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			8.85500	60.21027	8.85500	60.19601			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			8.82500	57.76285	8.82500	57.74922			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			8.79500	55.43086	8.79500	55.41782			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			8.75500	53.24582	8.75500	53.23336			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			8.71500	51.16655	8.71500	51.15462			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			9.26500	46.92060	9.26500	46.90899			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			9.22500	44.99531	9.22500	44.98423			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			9.18500	43.16556	9.18500	43.15497				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.14500	41.42608	9.14500	41.41596				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			9.10500	39.77194	9.10500	39.76226				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			9.06500	38.19848	9.06500	38.18923				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			9.02500	36.70135	9.02500	36.69250				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			8.98500	35.27642	8.98500	35.26795				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	101.31685				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.43143				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.25468				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.55965				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	38.67520	100.00000	38.57943				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	34.33080	100.00000	34.24672				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	44.81609	100.00000	44.70633			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	64.57180	100.00000	64.41366			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	23.29189	100.00000	23.23485			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	28.67913	100.00000	28.60008			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.49314	100.00000	9.46470			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	20.70201	100.00000	20.64494			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	15.84129	100.00000	15.79762			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	11.02362	100.00000	10.99324			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.36740			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.12082			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.04332			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	101.75666			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0

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 24/03/2016 Spot Bond				100.00000	0.00000	101.00881				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.58789				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.25527				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.71358				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	101.53113				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.43040				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.74717				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.43487				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	99.75249				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.68645				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.05881				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	23.86401	100.00000	23.80556				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
RES02 On 02/03/2019 Spot Bond			100.00000	15.18455	100.00000	15.14736			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	11.66660	100.00000	11.63803			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	10.32077	100.00000	10.29549			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.50071			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	100.14475			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.55188			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.61728			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.77262			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.47509			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.71582			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	93.00598			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	97.02953				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	96.70214				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.39673				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	85.77979				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	101.85010	12.35000	101.81694				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	15.62687	100.00000	14.97514				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.91255				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	10.31980	100.00000	10.29425				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	55.92526	100.00000	55.78829				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.19697	100.00000	15.17845				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	66.11990	100.00000	68.38567				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.69612				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS001 On 30/04/2025 Spot Bond				100.00000	0.00000	59.70912			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			10.28500	101.83345	10.28500	101.80555			0.00	0	7,000,000
Total RW21 SPOT									0.00	0	7,000,000
Total For RW21									0.00	0	7,000,000
RW23 On 10/12/2023 Spot Bond			10.73000	95.28307	10.73000	95.25586			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			11.10500	95.95227	11.10500	95.92395			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	101.42464			0.00	0	0
Total RWC01 SPOT									0.00	0	0
Total For RWC01									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	100.86189			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.85500	103.79976	8.85500	103.77505			0.00	0	340,000,000
Total SBK12 SPOT									0.00	0	340,000,000
Total For SBK12									0.00	0	340,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.39919			0.00	0	350,000,000
Total SBK13 SPOT									0.00	0	350,000,000
Total For SBK13									0.00	0	350,000,000
SBK14 On 01/12/2017 Spot Bond			10.23000	100.98171	10.23000	100.95418			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.79720			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.80124			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.24645			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.17794			0.00	640,000,000	810,000,000
Total SBK18 SPOT									0.00	640,000,000	810,000,000
Total For SBK18									0.00	640,000,000	810,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.35478			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	103.16352			0.00	45,000,000	15,000,000
Total SBK20 SPOT									0.00	45,000,000	15,000,000
Total For SBK20									0.00	45,000,000	15,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.00331			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.15794			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.78000	97.20276	12.78000	97.16969			0.00	0	1,930,000,000
Total SBK23 SPOT									0.00	0	1,930,000,000
Total For SBK23									0.00	0	1,930,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.58819			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.06000	99.69610	10.06000	99.66938		51,306,000,000.00		5,100,000	2,467,500,000
Total SBK9 SPOT								51,306,000,000.00		5,100,000	2,467,500,000
Total For SBK9								51,306,000,000.00		5,100,000	2,467,500,000
SBN33 On 15/09/2017 Spot Bond			9.53000	101.53995	9.53000	101.51398			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.65648			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.83940			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13 On 22/09/2017 Spot Bond			8.80000	103.62711	8.80000	103.60260			0.00	0	1,630,300
Total SBS13 SPOT									0.00	0	1,630,300
Total For SBS13									0.00	0	1,630,300
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.49047			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.57136			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.95128			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.76500	99.05519	10.76500	99.02682			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.22500	95.37059	11.22500	95.34197			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.90454			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.18164			0.00	0	4,500,000,000
Total SBS23 SPOT									0.00	0	4,500,000,000
Total For SBS23									0.00	0	4,500,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.47294			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			9.49500	100.19722	9.49500	100.17169		27,531,702,000,000.00	2,899,600,000	1,780,222,800	
Total SBS25 SPOT								27,531,702,000,000.00	2,899,600,000	1,780,222,800	
Total For SBS25								27,531,702,000,000.00	2,899,600,000	1,780,222,800	
SBS26 On 28/02/2017 Spot Bond			100.00000	42.90473	100.00000	42.81029			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			10.67000	96.92307	10.67000	96.89569		10,435,260,000,000.00	978,000,000	978,000,000	
Total SBS27 SPOT								10,435,260,000,000.00	978,000,000	978,000,000	
Total For SBS27								10,435,260,000,000.00	978,000,000	978,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.06213			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			9.71000	98.60450	9.71000	98.57895			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.23500	83.51718	11.23500	83.49211			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.58658			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.97500	94.01687	10.97500	93.98943			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	101.07039			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.09866			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.12500	98.44750	11.12500	98.41823			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.51182			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	100.22168			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			10.67000	91.77374	10.67000	91.74754			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.31500	88.01009	11.31500	87.98347			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			12.00500	85.00066	12.00500	84.97344			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.73500	93.05452	10.73500	93.02779		2,682,676,500,000.00		249,900,000	711,100,000
Total SBS4 SPOT								2,682,676,500,000.00		249,900,000	711,100,000
Total For SBS4								2,682,676,500,000.00		249,900,000	711,100,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.97786			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.82000	98.53922	10.82000	98.51069			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			11.40500	98.22005	11.40500	98.19013			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			11.57500	97.91321	11.57500	97.88295			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			8.05500	102.41034	8.05500	102.38845			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.46000	122.50162	2.46000	277.79283			0.00	0	220,000,000
Total SBSI11 SPOT									0.00	0	220,000,000
Total For SBSI11									0.00	0	220,000,000
SBSI12 On 31/01/2017 Spot Bond			2.33000	132.63339	2.33000	133.89392			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	32.68684	100.00000	32.60679			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.50254			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	59.17002	100.00000	59.02511			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				173.15441	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			2.97000	118.64950	2.97000	133.08146			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	102.33379	6.50000	102.31591			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.11835			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	102.04094			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			9.63000	99.94673	9.63000	99.92104			0.00	0	300,000
Total SHS05 SPOT									0.00	0	300,000
Total For SHS05									0.00	0	300,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.65509			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.69149			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.05972				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	62.92256	100.00000	62.77013				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	105.94800	10.00000	105.92100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.30160				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.58325				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	88.78049	100.00000	88.56448				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	62.78171	100.00000	62.62796				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	66.33293	100.00000	66.16867				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			9.73000	104.92494	9.73000	104.89755				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.49233				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.85316				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.96625				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	101.00190			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			10.86500	97.65361	10.86500	97.62539		1,754,697,500,000.00		161,500,000	161,500,000
Total SHS25 SPOT								1,754,697,500,000.00		161,500,000	161,500,000
Total For SHS25								1,754,697,500,000.00		161,500,000	161,500,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.97633			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.54929			0.00	0	0
Total SHS27 SPOT									0.00	0	0
Total For SHS27									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.57660			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	19.10874	100.00000	19.06194			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			8.90500	100.28059	8.90500	100.25685			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.36000	96.34498	10.36000	96.31854			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			9.53000	101.53995	9.53000	101.51398			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.72313			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	102.01723			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.69039			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.73413			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.00738			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			8.83000	101.45258	8.83000	101.42883			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.51205			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.40014			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			10.64000	94.07830	10.64000	94.05166		26,821,312,000,000.00	2,520,800,000	1,286,300,000	
Total SSA06 SPOT								26,821,312,000,000.00	2,520,800,000	1,286,300,000	
Total For SSA06								26,821,312,000,000.00	2,520,800,000	1,286,300,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.66683			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	101.04995			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.34094			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.53500	87.75995	10.53500	87.73533			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.53500	87.75995	10.53500	87.73533			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.21000	91.17061	10.21000	91.14567			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN001 On 18/06/2017 Spot Bond				100.00000	0.00000	101.25699				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN001 On 15/09/2017 Spot Bond			9.01000	102.28495	9.01000	102.26019				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			2.79000	112.44165	2.79000	112.85852				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			9.87000	96.58242	9.87000	96.55701				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	103.79701	8.50000	101.77548				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			11.34500	96.29076	11.34500	96.26173				0.00	0	170,000,000
Total SSN017 SPOT										0.00	0	170,000,000
Total For SSN017										0.00	0	170,000,000
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	101.47001				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			11.62500	70.66606	11.62500	70.64401				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	100.43066				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	100.45989				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.03169				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	100.51605				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	101.15609				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	101.76298				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN031 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN033 On 17/03/2020 Spot Bond				100.00000	0.00000	101.26761				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	101.64227				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN035 On 17/11/2020 Spot Bond				100.00000	0.00000	99.85987				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
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	101.49223				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1270 On 16/02/2016 Spot Bond				100.00000	0.00000	99.90852				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	99.90851				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	99.90649				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	99.53087				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1275 On 10/03/2016 Spot Bond				100.00000	0.00000	99.47382				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				100.00000	0.00000	99.35001				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1279 On 15/02/2016 Spot Bond				100.00000	0.00000	99.92452				0.00	0	0
Total SY1279 SPOT										0.00	0	0
Total For SY1279										0.00	0	0
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	99.66026				0.00	0	0
Total SY1281 SPOT										0.00	0	0
Total For SY1281										0.00	0	0
SY1282 On 23/03/2016 Spot Bond				100.00000	0.00000	99.18548				0.00	0	0
Total SY1282 SPOT										0.00	0	0
Total For SY1282										0.00	0	0
SY1283 On 04/05/2016 Spot Bond				100.00000	0.00000	98.32955				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.97500	97.35163	9.97500	97.32574				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.72319				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.79975				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			10.44000	89.02624	10.44000	100.19048				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	97.33333	100.00000	98.51433				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.43674				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.19645				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.31888				0.00	0	1,150,000,000
Total TFS117 SPOT										0.00	0	1,150,000,000
Total For TFS117										0.00	0	1,150,000,000
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04186				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.53461				0.00	0	300,000,000
Total TFS123 SPOT										0.00	0	300,000,000
Total For TFS123										0.00	0	300,000,000
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.21773				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.74515				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.76360				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	99.89227				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.20500	100.57437	8.20500	100.55258				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.47826				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.49124				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A ₃ On 18/07/2017 Spot Bond			7.83000	100.52891	7.83000	100.50770			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A ₄ On 18/07/2017 Spot Bond				100.00000	0.00000	100.47112			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A ₅ On 18/07/2017 Spot Bond				100.00000	0.00000	100.48735			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A ₆ On 18/07/2017 Spot Bond			7.39000	90.13451	7.39000	100.47962			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A ₇ On 18/10/2038 Spot Bond				100.00000	0.00000	100.45285			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A ₈ On 18/10/2038 Spot Bond				100.00000	0.00000	100.46883			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A ₉ On 18/07/2017 Spot Bond			7.16000	90.42127	7.16000	100.46491			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B ₁ On 18/10/2038 Spot Bond				100.00000	0.00000	100.50011			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	100.49756			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	100.55870			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	100.57031			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	100.79864			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	100.77040				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45220				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47267				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.58860	8.73000	100.56499				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.25203				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46883				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			10.03000	83.81873	10.03000	96.66190				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.11824				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48734				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50138				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49437				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51070				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.55743				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.57484				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55217				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75469				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75720				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.76851				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	101.68873				0.00	2,400,000,000	1,200,000,000
Total TH12A1 SPOT										0.00	2,400,000,000	1,200,000,000
Total For TH12A1										0.00	2,400,000,000	1,200,000,000
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.74326				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			10.39000	97.66015	10.39000	100.80228				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	101.71054				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.78687				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			10.30000	98.96218	10.30000	98.93517				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.71226			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	101.79975			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			10.41000	83.22122	10.41000	97.85397			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	101.88499			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	101.88499			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	101.89817			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	101.89817			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.05936			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.05936			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.07311			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.07092			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.76684			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.76684			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.94806			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.77029			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.66037			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.70836			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	101.78687			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			10.54000	97.75371	10.54000	100.08506			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.43739			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.47878			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.55401			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.43000	98.37275	10.43000	101.34465		5,580,050,000,000.00	0.00	535,000,000	267,500,000
Total TH13A8 SPOT								5,580,050,000,000.00		535,000,000	267,500,000
Total For TH13A8								5,580,050,000,000.00		535,000,000	267,500,000
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.88499			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.63112			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.03756			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.77586			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.77219			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.38045			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.48800			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	6.13809	101.06155	6.12292			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	0.00000	100.55772				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	86.34588	100.00000	86.14554				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.63229				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.47826				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.48475				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.48800				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.47437				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.48475				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.52043				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.52043				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.52043				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.57226				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.58520				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.56902				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.82711				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.84318				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.83675				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			10.61000	85.34171	10.61000	85.28134				0.00	0	11,000,000,000
Total TL20 SPOT										0.00	0	11,000,000,000
Total For TL20										0.00	0	11,000,000,000
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.94800	10.00000	105.92100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.06000	102.56315	9.06000	102.53819			319,136,000,000,000.00	145,600,000,000	43,200,000,000	
Total TN17 SPOT									19,136,000,000,000.00	145,600,000,000	43,200,000,000	
Total For TN17									19,136,000,000,000.00	145,600,000,000	43,200,000,000	
TN20 On 17/09/2020 Spot Bond			10.50500	104.23085	10.50500	104.20154			947,602,474,500,000.00	90,204,900,000	34,925,661,050	
Total TN20 SPOT									17,602,474,500,000.00	90,204,900,000	34,925,661,050	
Total For TN20									17,602,474,500,000.00	90,204,900,000	34,925,661,050	
TN20U On 14/04/2020 Spot Bond			100.00000	2.41776	100.00000	2.41184				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			11.07500	101.46759	11.07500	101.43755			691,080,000,000,000.00	62,400,000,000	29,430,000,000	
Total TN23 SPOT									11,080,000,000,000.00	62,400,000,000	29,430,000,000	
Total For TN23									11,080,000,000,000.00	62,400,000,000	29,430,000,000	
TN25 On 19/08/2025 Spot Bond			11.32500	89.35662	11.32500	89.32987			708,945,000,000,000.00	62,600,000,000	30,000,000,000	
Total TN25 SPOT									18,945,000,000,000.00	62,600,000,000	30,000,000,000	
Total For TN25									18,945,000,000,000.00	62,600,000,000	30,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			11.30500	86.73789	11.30500	86.71169			108,528,000,000,000.00	9,600,000,000	6,902,315,800
Total TN27 SPOT									18,528,000,000,000.00	9,600,000,000	6,902,315,800
Total For TN27									18,528,000,000,000.00	9,600,000,000	6,902,315,800
TN30 On 09/10/2030 Spot Bond			11.81000	94.55392	11.81000	94.52428			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			12.04500	93.51688	12.04500	93.48701			43,362,000,000,000.00	3,600,000,000	0
Total TN40 SPOT									13,362,000,000,000.00	3,600,000,000	0
Total For TN40									13,362,000,000,000.00	3,600,000,000	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.38479			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.52221			0.00	0	10,000,000
Total TNF18 SPOT									0.00	0	10,000,000
Total For TNF18									0.00	0	10,000,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.89072			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	99.91126			0.00	0	700,000,000
Total TORQ3 SPOT									0.00	0	700,000,000
Total For TORQ3									0.00	0	700,000,000
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	99.88023			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	99.91115			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	99.90901			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	99.90056			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	105.94800	10.00000	105.92100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.81118			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.77203			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.63941			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.49371			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.55588			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			10.46500	98.35363	10.46500	98.32607			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.35630	10.00000	100.32656			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	100.34741	9.75000	100.31842			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	10.34899	100.00000	10.31945			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.86405				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.96410				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			10.69000	97.78227	10.69000	98.25535				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	102.12271				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.43959				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	103.16900				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.22232				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29403				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.88172	100.00000	8.85998				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.46061	100.00000	9.43744				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.33384				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.80794	100.00000	9.78392				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.34180			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	10.09738	100.00000	10.07265			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.56443			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.62857	100.00000	13.59520			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.05547			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.50709	100.00000	17.46421			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.77419	100.00000	14.73760			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.48467	100.00000	1.48100			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	99.86967			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	99.60417			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	99.32690			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	99.05767			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	98.26501			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	97.97892			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	97.68352			0.00	0	0
Total TSP192 SPOT									0.00	0	0
Total For TSP192									0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP193 SPOT									0.00	0	0
Total For TSP193									0.00	0	0
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	96.34824			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	95.72815			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	95.27718			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	94.97664			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	94.18350			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	93.83717			0.00	0	0
Total TSP200 SPOT									0.00	0	0
Total For TSP200									0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	96.35233			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	92.12864			0.00	0	0
Total TSP202 SPOT									0.00	0	0
Total For TSP202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TTO011 On 28/08/2019 Spot Bond			100.00000	17.19491	100.00000	17.15325				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	99.87468				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.05008				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.52260				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	101.79570				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.14436				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	101.52153				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.38840				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.47629				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.39000				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	101.20252				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.00000	0.00000	101.09745				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 14/03/2016 Spot Bond				100.00000	0.00000	101.06082				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.00000	0.00000	100.60157				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 12/02/2016 Spot Bond				100.00000	0.00000	100.54687				0.00	0	0
Total TWC143 SPOT										0.00	0	0
Total For TWC143										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	84.68677	100.00000	84.49074				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 22/02/2016 Spot Bond				100.00000	0.00000	100.37715				0.00	0	0
Total TWC145 SPOT										0.00	0	0
Total For TWC145										0.00	0	0
TWC14 On 08/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC146 SPOT										0.00	0	0
Total For TWC146										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.16987				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC14 On 04/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC149 SPOT										0.00	0	0
Total For TWC149										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.53000				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.57758				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.41000				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.53319				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.36500	106.07103	10.36500	106.04158				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.55213	100.00000	8.53501				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.75288	100.00000	7.73389				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	8.07287	100.00000	8.05310				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.32985	100.00000	8.30775				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.35752	100.00000	8.34078				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.66509	100.00000	7.64632				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.86930	100.00000	7.85002				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	8.11199	100.00000	8.09047				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.90901				0.00	3,000,000,000	1,500,000,000
Total VKC09 SPOT										0.00	3,000,000,000	1,500,000,000
Total For VKC09										0.00	3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	103.22630			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.71834			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	102.72298			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.19005			0.00	0	0
Total VKC14 SPOT									0.00	0	0
Total For VKC14									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.01265			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.01281			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.00979			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.97051			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	100.01173			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.43354			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.03697	100.00000	8.02090			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.42646	100.00000	7.40827			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA03L On 20/10/2023 Spot Bond			100.00000	9.17064	100.00000	9.14818			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.70443	100.00000	4.69195			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.84237	100.00000	7.82667			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.33867	100.00000	7.32070			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.37442	100.00000	9.35146			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.48657	100.00000	4.47467			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00057	100.00000	0.00057			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			8.04500	103.77959	8.04500	103.75725		146,420,106,992,000.00	18,200,137,600	9,100,137,600	
Total WS04 SPOT								16,420,106,992,000.00	18,200,137,600	9,100,137,600	
Total For WS04								16,420,106,992,000.00	18,200,137,600	9,100,137,600	
WS05 On 01/08/2018 Spot Bond			2.24000	237.76380	2.24000	237.74223		0.00	0	2,500,000,000	
Total WS05 SPOT								0.00	0	2,500,000,000	
Total For WS05								0.00	0	2,500,000,000	
WSP2 On 28/05/2017 Spot Bond			8.60000	102.33527	8.60000	102.31161		65,360,000,000,000.00	7,600,000,000	5,800,000,000	
Total WSP2 SPOT								165,360,000,000,000.00	7,600,000,000	5,800,000,000	
Total For WSP2								165,360,000,000,000.00	7,600,000,000	5,800,000,000	
WSP3 On 28/05/2019 Spot Bond			9.11500	101.53399	9.11500	101.50914		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			9.41500	100.41621	9.41500	100.39084		0.00	0	0	
Total WSP4 SPOT								0.00	0	0	
Total For WSP4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			9.66000	99.16848	9.66000	99.14279			15,456,000,000,000.00	1,600,000,000	800,000,000
Total WSP5 SPOT									15,456,000,000,000.00	1,600,000,000	800,000,000
Total For WSP5									15,456,000,000,000.00	1,600,000,000	800,000,000
Z083 On 30/09/2019 Spot Bond			8.50500	73.91353	8.50500	73.89662			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.71e+017	448,797,637,238	563,240,689,316
Total for SPOT :									2.71e+017	448,797,637,238	563,240,689,316
Total Futures									2.71e+017	448,797,637,283	563,241,326,293
Total Options									0.00	0	58,433
Grand Total:									2.71e+017	448,797,637,283	563,241,384,726