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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/02/2016

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	Bond Future		128.43087	128.43087	128.43975	128.43975			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86			1,579.75000	1.57975	1,570,870		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87			1,569.75000	1.56975	1,560,870		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88			1,559.75000	1.55975	1,550,870		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	05/05/2016	Bond Future		10.91384	74.79100	10.82262	75.35219			0.00	0	8,776
ES33	On	04/08/2016	Bond Future		11.01209	76.20904	10.91764	76.78137			0.00	0	0
ES33	On	03/11/2016	Bond Future		11.10632	73.88058	11.00855	74.46461			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	05/05/2016	Bond Future	9.99			5,438.73000	5.43873	5,999,920		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00			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	10.00	Put		5,369.86000	5.36986	5,931,050		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		5,301.09000	5.30109	5,862,280		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	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		4,314.15000	4.31415	4,886,480		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		4,247.73000	4.24773	4,820,060		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put		4,181.40000	4.18140	4,753,730		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		1,778.06000	1.77806	1,194,030		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		1,662.15000	1.66215	1,078,120		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call		1,720.14000	1.72014	1,136,110		0.00	0	0
Total ES33 Option											0.00	0	0
Total For ES33											0.00	0	8,776
ES42	On	05/05/2016	Bond Future			11.05499	78.64311	10.94823	79.38349		0.00	0	7,250
Total ES42 Future											0.00	0	7,250
Total For ES42											0.00	0	7,250
I2025	On	05/05/2016	Bond Future			123.33151	123.33151	123.34071	123.34071		0.00	0	4,606
I2025	On	04/08/2016	Bond Future			124.42865	124.42865	124.43887	124.43887		0.00	0	0
Total I2025 Future											0.00	0	4,606
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		2,649.29000	2.64929	2,658,490		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		2,659.29000	2.65929	2,668,490		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		2,669.29000	2.66929	2,678,490		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call		578.87000	0.57887	568,650		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		568.87000	0.56887	558,650		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		588.87000	0.58887	578,650		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
Total For I2025											0.00	0	4,606
I2033	On	05/05/2016	Bond Future			102.92028	102.92028	103.07677	103.07677		0.00	0	1,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	1,032
I2033	On	05/05/2016	Bond Future	102.39	Call			686.77000	0.68677	530,280		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			676.77000	0.67677	520,280		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			666.77000	0.66677	510,280		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	1,032
I2038	On	05/05/2016	Bond Future			128.87612	128.87612	128.77378	128.77378			136,608,687.20	1,060	18,007
I2038	On	04/08/2016	Bond Future			129.92235	129.92235	129.81888	129.81888			0.00	0	0
Total I2038 Future												136,608,687.20	1,060	18,007
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			2,216.22000	2.21622	2,113,880		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			2,226.22000	2.22622	2,123,880		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			2,236.22000	2.23622	2,133,880		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			508.88000	0.50888	612,350		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			498.88000	0.49888	602,350		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			518.88000	0.51888	622,350		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												136,608,687.20	1,060	18,007
I2046	On	05/05/2016	Bond Future			127.74039	127.74039	127.74944	127.74944			0.00	0	12,920
I2046	On	04/08/2016	Bond Future			130.17284	130.17284	130.18303	130.18303			0.00	0	0
Total I2046 Future												0.00	0	12,920
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			2,240.56000	2.24056	2,249,610		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			2,250.56000	2.25056	2,259,610		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			2,260.56000	2.26056	2,269,610		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			1,163.03000	1.16303	1,152,840		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			1,183.03000	1.18303	1,172,840		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			1,173.03000	1.17303	1,162,840		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,920
I2050	On	05/05/2016	Bond Future			136.69209	136.69209	136.70177	136.70177			0.00	0	16,502
I2050	On	04/08/2016	Bond Future			137.72742	137.72742	137.73812	137.73812			0.00	0	0
Total I2050 Future												0.00	0	16,502
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			1,288.23000	1.28823	1,297,910		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			1,298.23000	1.29823	1,307,910		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			1,308.23000	1.30823	1,317,910		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			1,381.88000	1.38188	1,392,580		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			1,391.88000	1.39188	1,402,580		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			1,401.88000	1.40188	1,412,580		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	16,502
R186	On	05/05/2016	Bond Future			9.45629	110.92149	9.36426	111.56106		11.68	120,904,424.10	1,090	54,639
R186	On	04/08/2016	Bond Future			9.52847	107.72052	9.43258	108.37295		11.62	0.00	0	0
Total R186 Future												120,904,424.10	1,090	54,639
R186	On	05/05/2016	Bond Future	7.56	Call			17.86000	0.01786	11,020	11.36	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			13,682.98000	13.68298	14,315,710	11.36	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			7,730.50000	7.73050	8,302,790	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			878.01000	0.87801	695,790	11.55	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			4,550.07000	4.55007	5,007,420	11.55	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			4,504.40000	4.50440	4,012,260	12.06	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			920.03000	0.92003	1,067,460	12.06	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			253.15000	0.25315	184,260	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			7,661.20000	7.66120	8,231,880	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			704.37000	0.70437	549,690	11.52	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			5,110.28000	5.11028	5,595,170	11.52	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			4,854.49000	4.85449	4,346,280	12.10	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			805.34000	0.80534	936,700	12.10	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			1,872.55000	1.87255	1,565,660	11.68	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			239.02000	0.23902	173,310	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			7,800.03000	7.80003	8,373,890	11.39	0.00	0	0

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R186	On	05/05/2016	Bond Future	8.34	Call			246.00000	0.24600	178,720	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			2,673.93000	2.67393	3,006,610	11.68	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			4,357.40000	4.35740	3,872,460	12.04	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			973.10000	0.97310	1,127,730	12.04	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Put			7,650.01000	7.65001	8,160,440	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,026.56000	1.02656	882,850	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			7,591.63000	7.59163	8,100,350	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			995.25000	0.99525	854,950	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			7,708.62000	7.70862	8,220,750	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,010.82000	1.01082	868,820	11.38	0.00	0	0
Total R186 Option												0.00	0	17,790
Total For R186												120,904,424.10	1,090	72,429
R197	On	05/05/2016	Bond Future			293.99876	293.99876	294.11644	294.11644			0.00	0	1,428
R197	On	04/08/2016	Bond Future			293.10513	293.10513	293.22699	293.22699			0.00	0	0
Total R197 Future												0.00	0	1,428
R197	On	05/05/2016	Bond Future	300.01	Put			5,893.56000	5.89356	6,011,240		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			5,873.56000	5.87356	5,991,240		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			5,883.56000	5.88356	6,001,240		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			733.01000	0.73301	854,870		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			743.01000	0.74301	864,870		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			753.01000	0.75301	874,870		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,428
R202	On	05/05/2016	Bond Future			241.41261	241.41261	241.43055	241.43055		9.10	0.00	0	43,481
R202	On	04/08/2016	Bond Future			242.56148	242.56148	242.58134	242.58134		8.51	0.00	0	0
Total R202 Future												0.00	0	43,481
R202	On	05/05/2016	Bond Future	247.01	Call			1,845.47000	1.84547	1,764,270	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,424.92000	7.42492	7,361,660	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			1,851.15000	1.85115	1,769,850	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			7,410.60000	7.41060	7,347,240	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			1,848.31000	1.84831	1,767,060	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			7,417.76000	7.41776	7,354,450	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			5,392.62000	5.39262	5,329,060	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			6,051.28000	6.05128	6,007,580	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.25	Call			5,387.92000	5.38792	5,324,370	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			6,056.58000	6.05658	6,012,890	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			5,383.22000	5.38322	5,319,680	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			6,061.88000	6.06188	6,018,200	8.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,481
R2023	On	05/05/2016	Bond Future			9.32647	93.67377	9.24432	94.06185		9.19	0.00	0	9,781
R2023	On	04/08/2016	Bond Future			9.40757	95.44970	9.32111	95.84580		8.59	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.48627	93.35219	9.39518	93.75679		8.65	0.00	0	0
Total R2023 Future												0.00	0	9,781
R2023	On	05/05/2016	Bond Future	8.24	Call			162.90000	0.16290	122,710	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			5,076.52000	5.07652	5,424,410	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			167.52000	0.16752	126,570	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			5,030.64000	5.03064	5,377,770	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			172.47000	0.17247	130,530	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			4,985.12000	4.98512	5,331,260	8.98	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			494.80000	0.49480	427,750	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,631.77000	5.63177	5,960,820	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			502.91000	0.50291	435,440	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,590.76000	5.59076	5,919,390	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			511.64000	0.51164	443,230	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,550.40000	5.55040	5,878,090	8.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,998.84000	1.99884	2,156,270	8.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,509.98000	3.50998	3,265,130	8.83	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			2,033.58000	2.03358	2,193,330	8.83	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,536.19000	3.53619	3,290,030	8.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			2,016.15000	2.01615	2,174,590	8.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,562.49000	3.56249	3,315,320	8.84	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,781
R203	On	05/05/2016	Bond Future			8.43981	101.00031	8.36090	101.09896		1.99	36,158,110.98	358	54,114
R203	On	04/08/2016	Bond Future			8.62892	102.91522	8.53027	103.01642		1.60	0.00	0	0
R203	On	03/11/2016	Bond Future			8.86228	100.72062	8.73249	100.82472		1.33	0.00	0	0
Total R203 Future												36,158,110.98	358	54,114
R203	On	05/05/2016	Bond Future	7.24	Call			4.10000	0.00410	11,480	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,420.23000	1.42023	1,526,260	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			4.33000	0.00433	11,960	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,407.70000	1.40770	1,513,980	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			4.56000	0.00456	12,460	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,395.18000	1.39518	1,501,730	1.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future	7.24	Call			12.75000	0.01275	39,520	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,350.46000	1.35046	1,478,430	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			13.18000	0.01318	40,390	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,340.42000	1.34042	1,468,830	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			13.63000	0.01363	41,390	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,330.40000	1.33040	1,459,360	1.53	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			331.92000	0.33192	447,250	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			245.68000	0.24568	465,110	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			336.31000	0.33631	451,530	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			242.05000	0.24205	461,370	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			340.75000	0.34075	455,840	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			238.47000	0.23847	457,660	1.38	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												36,158,110.98	358	54,114
R2030	On	05/05/2016	Bond Future			9.83134	88.53618	9.75001	89.08476			13,280,427.00	150	17,366
R2030	On	04/08/2016	Bond Future			9.90526	86.20652	9.82098	86.76608			0.00	0	0
Total R2030 Future												13,280,427.00	150	17,366
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			5,372.79000	5.37279	5,921,370		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			5,299.10000	5.29910	5,847,680		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			5,225.50000	5.22550	5,774,080		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			2,284.28000	2.28428	1,724,720		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												13,280,427.00	150	17,366
R2032	On	05/05/2016	Bond Future			9.97567	87.26867	9.88418	87.92044		16.11	0.00	0	9,231
R2032	On	04/08/2016	Bond Future			10.04797	88.92329	9.95334	89.58803		15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.11398	86.47301	10.01612	87.15138		15.53	0.00	0	0
Total R2032 Future												0.00	0	9,231
R2032	On	05/05/2016	Bond Future	8.99	Call			446.20000	0.44620	331,230	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			7,215.72000	7.21572	7,752,520	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			457.24000	0.45724	340,070	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			7,146.86000	7.14686	7,681,460	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			468.49000	0.46849	349,100	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			7,078.31000	7.07831	7,610,690	15.79	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,150.11000	1.15011	993,500	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			8,368.44000	8.36844	8,876,570	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,166.34000	1.16634	1,008,710	15.09	0.00	0	0

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	04/08/2016	Bond Future	9.00	Put			8,305.30000	8.30530	8,812,410	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,183.46000	1.18346	1,024,080	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			8,243.16000	8.24316	8,748,520	15.09	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,451.95000	5.45195	5,086,940	15.93	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,640.56000	3.64056	3,953,920	15.93	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,490.33000	5.49033	5,123,690	15.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,611.41000	3.61141	3,923,140	15.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,528.84000	5.52884	5,160,830	15.95	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,582.46000	3.58246	3,892,820	15.95	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	9,231
R2035	On	05/05/2016	Bond Future			10.04178	91.92267	9.94520	92.67498			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			10.11010	93.66545	10.01032	94.43258			0.00	0	0
Total R2035 Future												0.00	0	4,019
R2035	On	05/05/2016	Bond Future	10.35	Call			3,089.22000	3.08922	2,336,910		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			3,163.45000	3.16345	2,411,140		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			3,237.57000	3.23757	2,485,260		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			2,570.55000	2.57055	1,803,420		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			2,644.49000	2.64449	1,877,360		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			2,718.34000	2.71834	1,951,210		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,019
R2037	On	05/05/2016	Bond Future			10.08967	88.60234	9.99823	89.30834		17.44	33,403,082.18	377	40,778
R2037	On	04/08/2016	Bond Future			10.16155	86.02343	10.06707	86.74336		17.50	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.22235	87.67712	10.12489	88.41168		16.89	0.00	0	0
Total R2037 Future												33,403,082.18	377	40,778
R2037	On	05/05/2016	Bond Future	8.99	Call			372.49000	0.37249	276,260	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			8,806.55000	8.80655	9,416,320	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			381.98000	0.38198	284,050	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			8,726.16000	8.72616	9,334,230	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			391.98000	0.39198	292,070	17.11	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			8,646.41000	8.64641	9,252,500	17.11	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			8,176.81000	8.17681	8,688,750	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,571.91000	1.57191	1,368,030	17.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.24	Put			8,306.12000	8.30612	8,822,170	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,593.29000	1.59329	1,387,550	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			8,241.20000	8.24120	8,755,390	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,615.07000	1.61507	1,407,080	17.27	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,848.32000	5.84832	5,446,900	17.18	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			4,093.20000	4.09320	4,426,340	17.18	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,889.48000	5.88948	5,486,300	17.19	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			4,060.98000	4.06098	4,392,360	17.19	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,807.27000	5.80727	5,407,610	17.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			4,125.64000	4.12564	4,460,540	17.17	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												33,403,082.18	377	40,778
R204	On	05/05/2016	Bond Future			8.80140	101.23053	8.72683	101.39971		3.79	22,473,177.66	222	33,079
R204	On	04/08/2016	Bond Future			8.94167	99.10868	8.85795	99.28171		3.46	0.00	0	0
R204	On	03/11/2016	Bond Future			9.07559	101.01350	8.98063	101.19078		3.18	0.00	0	0
Total R204 Future												22,473,177.66	222	33,079
R204	On	05/05/2016	Bond Future	7.74	Call			36.18000	0.03618	44,430	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,309.92000	2.30992	2,487,350	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			37.55000	0.03755	45,980	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,287.92000	2.28792	2,465,530	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			38.96000	0.03896	47,620	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,265.97000	2.26597	2,443,810	3.68	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			109.50000	0.10950	139,890	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			2,457.53000	2.45753	2,660,950	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			111.93000	0.11193	142,840	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,438.65000	2.43865	2,642,590	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			114.41000	0.11441	145,710	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,419.82000	2.41982	2,624,150	3.36	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,145.23000	1.14523	1,211,900	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			717.71000	0.71771	961,660	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,157.49000	1.15749	1,222,470	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			711.38000	0.71138	953,640	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,169.46000	1.16946	1,233,080	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			704.77000	0.70477	945,670	3.27	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												22,473,177.66	222	33,079
R2040	On	05/05/2016	Bond Future			10.17021	92.03206	10.07367	92.82212		17.96	0.00	0	1,812
R2040	On	04/08/2016	Bond Future			10.24293	89.26766	10.14318	90.07330		18.03	0.00	0	0
Total R2040 Future												0.00	0	1,812
R2040	On	05/05/2016	Bond Future	9.51	Put			5,975.65000	5.97565	6,519,040	17.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/05/2016	Bond Future	9.49	Call			1,078.10000	1.07810	838,390	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			6,111.59000	6.11159	6,661,940	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,100.08000	1.10008	856,890	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			6,043.46000	6.04346	6,590,330	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,122.24000	1.12224	875,570	17.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,107.77000	2.10777	1,838,980	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			7,696.20000	7.69620	8,233,050	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,134.24000	2.13424	1,863,250	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			7,632.83000	7.63283	8,167,480	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,161.14000	2.16114	1,887,720	17.81	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			7,570.02000	7.57002	8,102,240	17.81	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,812
R2044	On	05/05/2016	Bond Future			10.15299	89.44560	10.06669	90.15656		18.61	0.00	0	20,918
R2044	On	04/08/2016	Bond Future			10.22267	86.75738	10.13354	87.48242		18.70	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.28165	88.42520	10.18976	89.16503		18.06	0.00	0	0
Total R2044 Future												0.00	0	20,918
R2044	On	05/05/2016	Bond Future	8.99	Put			10,125.63000	10.12563	10,743,240	18.14	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			347.68000	0.34768	252,350	18.14	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			10,035.26000	10.03526	10,650,890	18.14	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			356.88000	0.35688	259,830	18.15	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			9,945.27000	9.94527	10,559,180	18.15	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			338.68000	0.33868	245,330	18.14	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,148.32000	2.14832	1,898,570	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			7,711.38000	7.71138	8,186,670	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,175.48000	2.17548	1,923,510	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			7,647.46000	7.64746	8,120,530	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,202.85000	2.20285	1,948,660	18.47	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			7,583.90000	7.58390	8,054,750	18.47	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,241.12000	6.24112	5,840,670	18.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			4,486.12000	4.48612	4,825,500	18.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,284.66000	6.28466	5,882,460	18.42	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			4,451.45000	4.45145	4,789,080	18.42	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,328.03000	6.32803	5,924,080	18.43	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			4,416.73000	4.41673	4,752,610	18.43	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,918
R2048	On	05/05/2016	Bond Future			10.15353	88.44623	10.06212	89.21147		19.14	0.00	0	63,832
R2048	On	04/08/2016	Bond Future			10.21755	90.12309	10.12324	90.90342		18.33	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.27851	87.41591	10.18124	88.21211		18.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									0.00	0	63,832
R2048 On 05/05/2016 Bond Future	8.99	Call			344.44000	0.34444	247,190	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			10,306.06000	10.30606	10,974,050	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			353.66000	0.35366	254,330	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			10,213.19000	10.21319	10,879,100	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			363.45000	0.36345	261,920	18.66	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			10,121.08000	10.12108	10,784,790	18.66	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,621.93000	1.62193	1,409,060	17.98	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			9,395.82000	9.39582	9,963,280	17.98	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,577.43000	1.57743	1,368,040	17.97	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			9,545.96000	9.54596	10,116,900	17.97	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			1,599.09000	1.59909	1,388,450	17.97	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			9,470.21000	9.47021	10,039,900	17.97	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			6,204.20000	6.20420	5,779,940	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			4,671.09000	4.67109	5,043,030	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			6,247.65000	6.24765	5,821,490	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			4,634.68000	4.63468	5,004,720	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			6,291.49000	6.29149	5,863,440	18.91	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			4,598.81000	4.59881	4,966,960	18.91	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	63,832
R207 On 05/05/2016 Bond Future			9.00960	96.88103	8.93647	97.09882		5.34	16,179,132.01	167	41,997
R207 On 04/08/2016 Bond Future			9.12942	95.07343	9.04983	95.29597		5.00	0.00	0	0
Total R207 Future									16,179,132.01	167	41,997
R207 On 05/05/2016 Bond Future	7.56	Call			23.00000	0.02300	16,390	5.15	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			4,238.85000	4.23885	4,450,030	5.15	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			60.79000	0.06079	45,700	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			3,400.81000	3.40081	3,603,510	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			62.87000	0.06287	47,340	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			3,371.78000	3.37178	3,574,040	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			65.01000	0.06501	49,030	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			3,342.83000	3.34283	3,544,640	5.17	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			274.12000	0.27412	240,120	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			3,241.53000	3.24153	3,430,070	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			264.11000	0.26411	231,130	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			3,289.70000	3.28970	3,479,260	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			269.08000	0.26908	235,590	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			3,265.58000	3.26558	3,454,630	4.86	0.00	0	0
Total R207 Option									0.00	0	43
Total For R207									16,179,132.01	167	42,040

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	05/05/2016	Bond Future			9.14447	91.44949	9.07212	91.71415		7.09	32,556,018.44	356	45,179
R208	On	04/08/2016	Bond Future			9.24295	93.18335	9.16572	93.45364		6.52	0.00	0	0
R208	On	03/11/2016	Bond Future			9.33358	91.57104	9.25094	91.84739		6.46	0.00	0	0
Total R208 Future												32,556,018.44	356	45,179
R208	On	05/05/2016	Bond Future	8.00	Put			4,125.29000	4.12529	4,368,180	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			94.33000	0.09433	71,990	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			4,089.58000	4.08958	4,331,900	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			88.58000	0.08858	67,380	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			4,161.08000	4.16108	4,404,540	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			91.42000	0.09142	69,650	6.91	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			290.73000	0.29073	248,010	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			4,528.80000	4.52880	4,756,370	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			296.18000	0.29618	252,570	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			4,497.21000	4.49721	4,723,890	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			301.71000	0.30171	257,470	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			4,465.71000	4.46571	4,691,760	6.30	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,486.17000	1.48617	1,613,850	6.61	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,567.09000	2.56709	2,417,690	6.61	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,472.75000	1.47275	1,599,700	6.61	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,587.06000	2.58706	2,436,920	6.62	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,459.72000	1.45972	1,585,930	6.62	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,547.49000	2.54749	2,398,820	6.61	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												32,556,018.44	356	45,179
R209	On	05/05/2016	Bond Future			9.97360	68.72251	9.88224	69.31099		18.51	304,440,719.30	4,430	36,303
R209	On	04/08/2016	Bond Future			10.03635	70.02551	9.94220	70.62561		17.75	0.00	0	0
R209	On	03/11/2016	Bond Future			10.09323	68.22034	9.99624	68.83259		17.96	0.00	0	0
Total R209 Future												304,440,719.30	4,430	36,303
R209	On	05/05/2016	Bond Future	8.25	Call			44.56000	0.04456	28,700	18.02	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			12,018.72000	12.01872	12,591,340	18.02	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			400.48000	0.40048	299,750	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			6,583.39000	6.58339	7,071,140	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			410.54000	0.41054	307,850	18.14	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,519.52000	6.51952	7,005,310	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			420.80000	0.42080	316,110	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,455.96000	6.45596	6,939,750	18.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,547.63000	1.54763	1,351,220	17.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			6,150.40000	6.15040	6,554,090	17.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,331.21000	2.33121	2,070,820	17.68	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			4,582.70000	4.58270	4,922,410	17.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Call			5,729.36000	5.72936	5,294,000	18.48	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			1,701.75000	1.70175	1,866,490	18.48	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,507.78000	1.50778	1,314,850	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			6,252.55000	6.25255	6,659,720	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,527.53000	1.52753	1,332,950	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			6,201.25000	6.20125	6,606,770	17.51	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,925.54000	4.92554	4,565,640	18.39	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			3,402.80000	3.40280	3,655,150	18.39	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,960.03000	4.96003	4,598,690	18.40	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			3,375.94000	3.37594	3,626,850	18.40	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			4,994.61000	4.99461	4,631,830	18.41	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			3,349.27000	3.34927	3,598,740	18.41	0.00	0	0
Total R209 Option												0.00	0	24,920
Total For R209												304,440,719.30	4,430	61,223
R210	On	05/05/2016	Bond Future			180.20062	180.20062	180.21428	180.21428			0.00	0	1,554
R210	On	04/08/2016	Bond Future			183.63194	183.63194	183.64716	183.64716			0.00	0	0
Total R210 Future												0.00	0	1,554
R210	On	05/05/2016	Bond Future	185.00	Put			4,785.72000	4.78572	4,799,380		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			4,795.72000	4.79572	4,809,380		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			4,775.72000	4.77572	4,789,380		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,147.16000	2.14716	2,131,940		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			2,137.16000	2.13716	2,121,940		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			2,127.16000	2.12716	2,111,940		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	1,554
R211	On	05/05/2016	Bond Future			137.59265	137.59265	137.59984	137.59984			0.00	0	62
R211	On	04/08/2016	Bond Future			138.47564	138.47564	138.48386	138.48386			0.00	0	0
Total R211 Future												0.00	0	62
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,390.16000	1.39016	1,397,350		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			1,400.16000	1.40016	1,407,350		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			1,410.16000	1.41016	1,417,350		0.00	0	0

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	04/08/2016	Bond Future	137.07	Call			1,413.86000	1.41386	1,405,640		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			1,403.86000	1.40386	1,395,640		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			1,393.86000	1.39386	1,385,640		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	62
R212	On	05/05/2016	Bond Future			142.56052	142.56052	142.57132	142.57132			0.00	0	3,830
R212	On	04/08/2016	Bond Future			143.36851	143.36851	143.38050	143.38050			0.00	0	0
Total R212 Future												0.00	0	3,830
R212	On	05/05/2016	Bond Future	145.00	Put			2,428.68000	2.42868	2,439,480		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,438.68000	2.43868	2,449,480		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			2,418.68000	2.41868	2,429,480		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			960.50000	0.96050	948,510		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			950.50000	0.95050	938,510		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			940.50000	0.94050	928,510		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	3,830
R213	On	05/05/2016	Bond Future			9.86483	79.28135	9.77845	79.84145		15.95	0.00	0	48,117
R213	On	04/08/2016	Bond Future			9.93025	80.78443	9.84099	81.35564		15.25	0.00	0	0
R213	On	03/11/2016	Bond Future			9.99264	78.78562	9.90040	79.36860		15.38	0.00	0	0
Total R213 Future												0.00	0	48,117
R213	On	05/05/2016	Bond Future	8.74	Call			267.91000	0.26791	199,520	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			7,472.83000	7.47283	7,964,540	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			275.23000	0.27523	205,390	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			7,406.40000	7.40640	7,896,660	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			282.70000	0.28270	211,340	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			7,340.21000	7.34021	7,828,950	15.63	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,227.93000	1.22793	1,071,430	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			6,843.42000	6.84342	7,258,130	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,193.70000	1.19370	1,040,450	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			6,951.25000	6.95125	7,369,210	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,210.73000	1.21073	1,055,860	14.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.00	Put			6,897.21000	6.89721	7,313,550	14.94	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,983.86000	4.98386	4,645,760	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			3,235.63000	3.23563	3,480,510	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,019.09000	5.01909	4,679,600	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			3,209.37000	3.20937	3,452,860	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,054.68000	5.05468	4,713,800	15.72	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			3,183.55000	3.18355	3,425,650	15.72	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	48,117
R214	On	05/05/2016	Bond Future			10.06614	68.91863	9.97479	69.52491		19.26	144,729,123.00	2,100	32,449
R214	On	04/08/2016	Bond Future			10.12675	70.22529	10.03264	70.84347		18.46	0.00	0	0
R214	On	03/11/2016	Bond Future			10.18433	68.27721	10.08740	68.90795		18.70	0.00	0	0
Total R214 Future												144,729,123.00	2,100	32,449
R214	On	05/05/2016	Bond Future	8.99	Call			338.84000	0.33884	249,470	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			7,491.16000	7.49116	8,008,070	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			347.77000	0.34777	256,540	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			7,421.37000	7.42137	7,936,420	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			356.87000	0.35687	263,760	18.89	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			7,351.89000	7.35189	7,865,060	18.89	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			708.33000	0.70833	551,770	19.04	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			5,481.11000	5.48111	5,930,830	19.04	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,397.33000	1.39733	1,227,230	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			7,000.33000	7.00033	7,448,410	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			6,944.18000	6.94418	7,390,500	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,472.25000	8.47225	7,948,600	19.36	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			879.52000	0.87952	974,050	19.36	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,435.94000	1.43594	1,262,320	18.23	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			6,888.33000	6.88833	7,332,890	18.23	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			479.92000	0.47992	396,570	17.97	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Call			1,515.06000	1.51506	1,334,340	18.24	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			6,667.74000	6.66774	7,105,200	18.24	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,387.75000	4.38775	4,038,480	18.96	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			2,655.85000	2.65585	2,924,760	18.96	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,416.55000	1.41655	1,244,690	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			11,602.32000	11.60232	12,137,150	17.97	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			5,091.96000	5.09196	4,713,580	19.00	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			3,531.62000	3.53162	3,783,980	19.00	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,127.23000	5.12723	4,747,390	19.01	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			3,503.86000	3.50386	3,754,760	19.01	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,162.60000	5.16260	4,781,300	19.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/11/2016	Bond Future	10.35	Put			3,476.31000	3.47631	3,725,750	19.02	0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214												144,729,123.00	2,100	46,649
Total for Bond												860,732,901.87	10,310	690,015
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
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

Contract 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 ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
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

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

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 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 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			485.34300	485.34300	487.93800	487.93800			9,706,860.00	2	489
GOVI On 04/08/2016 GOVI			494.44500	494.44500	497.09400	497.09400			0.00	0	26
GOVI On 03/11/2016 GOVI			504.04400	504.04400	506.75000	506.75000			0.00	0	0
Total GOVI Future									9,706,860.00	2	515
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			300,720.00000	30.07200	326,670,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			300,520.00000	30.05200	326,470,000		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			300,620.00000	30.06200	326,570,000		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			238,960.00000	23.89600	265,450,000		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			239,060.00000	23.90600	265,550,000		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			239,160.00000	23.91600	265,650,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			306,400.00000	30.64000	279,340,000		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			306,300.00000	30.63000	279,240,000		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			306,200.00000	30.62000	279,140,000		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									9,706,860.00	2	515
Total for GOVI									9,706,860.00	2	515
AL37 On 05/05/2016 Index Future			467.02400	467.02400	468.40400	468.40400			0.00	0	2
AL37 On 04/08/2016 Index Future			475.78200	475.78200	477.19200	477.19200			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			535.79600	535.79600	538.82500	538.82500			0.00	0	0
AL7T On 04/08/2016 Index Future			545.84400	545.84400	548.93500	548.93500			0.00	0	0
Total AL7T 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 AL7T										0.00	0	0
ALBI On 05/05/2016 Index Future			486.08300	486.08300	488.84500	488.84500				0.00	0	510
ALBI On 04/08/2016 Index Future			495.19900	495.19900	498.01700	498.01700				0.00	0	139
ALBI On 03/11/2016 Index Future			504.81200	504.81200	507.69100	507.69100				0.00	0	0
Total ALBI Future										0.00	0	649
Total For ALBI										0.00	0	649
IGOV On 05/05/2016 Index Future			237.01700	237.01700	237.10500	237.10500				0.00	0	975
IGOV On 04/08/2016 Index Future			241.48200	241.48200	241.57300	241.57300				0.00	0	81
IGOV On 03/11/2016 Index Future			246.18900	246.18900	246.28400	246.28400				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			642.65200	642.65200	642.69300	642.69300				0.00	0	0
ILBI On 04/08/2016 Index Future			654.58600	654.58600	654.63100	654.63100				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,864
JIBAR f On 16/03/2016 Jibar Future			7.16000	92.84000	7.16000	92.84000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.29000	92.71000	7.21000	92.79000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.42000	92.58000	7.35000	92.65000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.46000	92.54000	7.38000	92.62000				0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.62000	92.38000	7.52000	92.48000				0.00	0	0
JIBAR f On 17/08/2016 Jibar Future			7.66000	92.34000	7.57000	92.43000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.79000	92.21000	7.69000	92.31000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.02000	91.98000	7.90000	92.10000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.17000	91.83000	8.07000	91.93000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.30000	91.70000	8.20000	91.80000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.41000	91.59000	8.33000	91.67000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.51000	91.49000	8.41000	91.59000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
10Y ST On 17/12/2025 Interest Rate Swap			104.29652	104.29652	103.67406	103.67406				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			101.58613	101.58613	100.94095	100.94095				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			100.29656	100.29656	100.21630	100.21630				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.39334	100.39334	100.27842	100.27842				0.00	0	0
Total 1Y STND 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 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.98721	100.98721	100.75116	100.75116				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.51621	100.51621	100.29481	100.29481				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			101.72988	101.72988	101.26162	101.26162				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			101.29709	101.29709	100.80873	100.80873				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 :										870,439,761.87	10,312	692,394
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.25313				0.00	0	0
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	101.52580				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			12.00500	97.31706	12.00500	97.28590				0.00	0	4,500,885,300
Total AA05 SPOT										0.00	0	4,500,885,300
Total For AA05										0.00	0	4,500,885,300
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.01840				0.00	16,666,700	1,000,000,000
Total AA06 SPOT										0.00	16,666,700	1,000,000,000
Total For AA06										0.00	16,666,700	1,000,000,000
AA07 On 15/04/2021 Spot Bond			10.80000	98.55856	10.80000	98.53024				0.00	0	4,301,000
Total AA07 SPOT										0.00	0	4,301,000
Total For AA07										0.00	0	4,301,000
AB01/R On 24/11/2020 Spot Bond			10.00000	105.55600	10.00000	105.52900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.17336				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.16615				0.00	100,000,000	100,000,000
Total AB011 SPOT										0.00	100,000,000	100,000,000
Total For AB011										0.00	100,000,000	100,000,000
AB013 On 21/11/2018 Spot Bond			10.68500	96.81039	10.68500	96.78270				0.00	0	312,859,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB013 SPOT									0.00	0	312,859,100
Total For AB013									0.00	0	312,859,100
AB014L On 19/11/2024 Spot Bond			100.00000	9.73761	100.00000	9.71350			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	103.06380	10.84000	103.03391			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.14182	100.00000	11.11927			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	99.94103	11.37000	99.91068			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	9.79469	100.00000	9.77070			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.19366	11.81000	88.04029			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	9.90392	100.00000	9.87889			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	100.97767			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			9.84500	103.85865	9.84500	103.83124			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400			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			2.88000	119.41072	2.88000	270.95552			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN0: On 17/03/2016 Spot Bond				100.00000	0.00000	101.66494			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	102.27220				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.73168				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.77304				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	99.38253				0.00	0	0
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	100.92209				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	100.71613				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	100.71654				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	100.84121				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	100.46630				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	99.65868				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			2.21000	179.75365	2.21000	179.72791				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	181.95164	2.17000	181.92581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.56254	1.82000	194.53675				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			9.24125	84.48754	9.24125	84.46898				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			9.24125	84.48754	9.24125	84.46898				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	101.64573				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	101.34000				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	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.03560				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	100.00000				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	99.34000				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	99.05000				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	98.78000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.37718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.98950				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	96.96000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	96.66000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.84000	93.60183	2.84000	112.64903				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			2.62500	100.84269	2.62500	166.73325				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			2.51000	114.22198	2.51000	219.46730				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	95.18000				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			10.79500	85.40215	10.79500	85.37789				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	107.66000				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	34.47000				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	101.92841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.96000				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	112.55000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.82765	9.63000	107.79994				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	106.73000				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			10.71500	100.70484	10.71500	100.67612				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			10.17500	89.52522	10.17500	89.50095				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	122.87000				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	154.77000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.81000	100.11331	10.81000	100.08451			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	97.01000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	99.79281			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.72586			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			9.44500	105.34167	9.44500	105.31496			0.00	0	925,900
Total ABS10 SPOT									0.00	0	925,900
Total For ABS10									0.00	0	925,900
ABS11 On 09/04/2021 Spot Bond			10.65000	99.03392	10.65000	99.00584			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			10.43000	98.87311	10.43000	98.84551			0.00	0	1,033,100
Total ABS12 SPOT									0.00	0	1,033,100
Total For ABS12									0.00	0	1,033,100
ABS13 On 14/05/2022 Spot Bond			10.88000	97.56141	10.88000	97.53303		77,706,048,000.00		7,142,100	2,380,700
Total ABS13 SPOT								77,706,048,000.00		7,142,100	2,380,700
Total For ABS13								77,706,048,000.00		7,142,100	2,380,700
ABS14 On 11/11/2020 Spot Bond			10.40000	98.85699	10.40000	98.82946		189,280,000,000,000.00		18,200,000,000	9,100,000,000
Total ABS14 SPOT								189,280,000,000,000.00		18,200,000,000	9,100,000,000
Total For ABS14								189,280,000,000,000.00		18,200,000,000	9,100,000,000
ABS15 On 11/11/2022 Spot Bond			10.80500	98.13681	10.80500	98.10844		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.56000	96.50666	11.56000	96.47687				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			11.56000	97.41560	11.56000	97.38552				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			10.35000	94.81866	10.35000	94.79252				0.00	0	889,167,600
Total ABS6 SPOT										0.00	0	889,167,600
Total For ABS6										0.00	0	889,167,600
ABS7 On 11/09/2026 Spot Bond			11.31000	84.59314	11.31000	84.56758				0.00	0	3,681,096,100
Total ABS7 SPOT										0.00	0	3,681,096,100
Total For ABS7										0.00	0	3,681,096,100
ABS9 On 17/03/2016 Spot Bond			8.40000	104.34880	8.40000	104.32487				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.92000	213.34496	2.92000	270.26418				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			1.59000	132.11769	1.59000	135.04731				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			2.32000	134.16219	2.32000	136.83705				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	0.01737	100.00000	0.01732				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	16.09222	100.00000	16.05280				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	95.54974	100.00000	95.30026				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	77.70231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	95.53806	100.00000	95.28796				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	100.75788				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	100.75788				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.76168				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	100.76168				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	100.75408				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400				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	101.74403				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	101.79283				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	101.81241				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.77317				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	101.68512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.64000	100.15761	10.64000	100.02136				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
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	95.94807				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	241.42131				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	241.53644				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	101.72426				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	99.99984				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	100.75320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.97028				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	106.50100	10.00000	106.47400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.13745				0.00	0	0
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	102.20356				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	101.73017				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.23457				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	101.69508				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	101.62632				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	104.62635	10.23000	104.59767				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	105.27058				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			10.76000	99.34334	10.76000	99.31490				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	101.68910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	122.68415	1.75000	122.66813				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	101.67536				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	101.72445				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.62625				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	101.83395				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	102.56495				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	103.52920				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.15033				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	101.71445				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	101.65466				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	101.73791				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	101.76342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.76941				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	101.76941				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	101.88154				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.68512				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	101.86583				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	103.02274				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	101.88154				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	102.14394				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	101.80280				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	101.80280				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	173.86365				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	175.09649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	101.58686				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.55536				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.20015				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.59250				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.14309				0.00	0	950,000,000
Total ACL213 SPOT										0.00	0	950,000,000
Total For ACL213										0.00	0	950,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	91.96538				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.57100				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.56905				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.70662				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	100.50407				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.81606				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.80262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69874				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	101.66930				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.78894				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.76464				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	100.04983				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	99.95060				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	22.88769	100.00000	22.83101				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	99.97783				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	101.41985	100.00000	101.16244				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	53.00842	100.00000	52.87715				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	16.74907	100.00000	16.70806				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	2.61512	100.00000	2.60871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93037				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	100.96577				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.08359				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.91148				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			8.09000	102.24257	8.09000	102.22015				0.00	0	212,800
Total AHF3A2 SPOT										0.00	0	212,800
Total For AHF3A2										0.00	0	212,800
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	101.16002				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	101.34175				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	39.00612	100.00000	38.89861				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	10.65294	100.00000	10.62358				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			10.23000	99.78915	10.23000	99.76181				0.00	0	183,354,800
Total AIR01 SPOT										0.00	0	183,354,800
Total For AIR01										0.00	0	183,354,800
AIR02: On 30/04/2023 Spot Bond			10.81000	108.21596	10.81000	108.18484				0.00	0	544,700
Total AIR02 SPOT										0.00	0	544,700
Total For AIR02										0.00	0	544,700
AIR03: On 09/03/2016 Spot Bond			8.42000	99.86178	8.42000	99.83878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.53500	95.42191	10.53500	95.39500				0.00	0	849,500
Total AIR04 SPOT										0.00	0	849,500
Total For AIR04										0.00	0	849,500
AIR04U On 26/10/2029 Spot Bond			100.00000	15.42596	100.00000	15.39182				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			11.13000	94.59496	11.13000	94.56682				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.87500	170.63934	2.87500	170.61184				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	101.91553				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.46576				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	101.57198				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	100.55498				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	30.79393	100.00000	30.71851				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	30.07430	100.00000	29.99983				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	8.87131	100.00000	8.84935				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	8.87131	100.00000	8.84935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.08319	100.00000	4.07202				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.46299				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.85348				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.48869				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.62631				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68314				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	96.36000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.63536				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	115.21616				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			2.76000	132.95569	2.76000	238.42340				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	99.91561				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	88.14737				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.50666				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			2.77500	167.19329	2.77500	211.80035				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	101.50048				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	101.48676				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	101.04222				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	100.96748				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	100.93470				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	100.77810				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.74448				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	98.82474				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	100.02195				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	101.66258				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.00000	0.00000	100.54302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 30/06/2016 Spot Bond				100.00000	0.00000	101.12755				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	83.88095				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 02/07/2016 Spot Bond				100.00000	0.00000	101.16157				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	101.92254				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	101.62769				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	99.80549				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	101.76443				0.00	0	23,000,000
Total ASN083 SPOT										0.00	0	23,000,000
Total For ASN083										0.00	0	23,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	99.97364				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.00000	0.00000	101.44281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	101.19345				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.93772				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	100.52086				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	100.29949				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	58.71846				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				100.00000	0.00000	99.99973				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	101.67653				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 08/03/2021 Spot Bond				100.00000	0.00000	99.88312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN117 On 21/04/2016 Spot Bond				100.00000	0.00000	100.84471				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	100.98288				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	100.74789				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.81945				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.36163				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.17198				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.18340				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	100.16918				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond			100.00000	8.58993	100.00000	100.00000				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN133 On 09/03/2019 Spot Bond			100.00000	8.58993	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 ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond			100.00000	1.40467	100.00000	100.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	57.69738	100.00000	57.56969				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	32.66931	100.00000	32.58930				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	32.76406	100.00000	32.68382				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	32.33768	100.00000	32.25848				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43 On 10/03/2017 Spot Bond			100.00000	44.96842	100.00000	44.85829				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000	65.82400	100.00000	65.66279				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	24.12127	100.00000	24.06219				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55 On 29/12/2016 Spot Bond			100.00000	64.42986	100.00000	64.27206				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56 On 29/06/2016 Spot Bond			100.00000	95.07354	100.00000	94.83037				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	1.72789	100.00000	1.72366				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	18.63631	100.00000	18.59067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.74642				0.00	0	0
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	101.45171				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	101.48240				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			10.15500	103.31905	10.15500	103.29110				0.00	0	3,862,700
Total BAW11 SPOT										0.00	0	3,862,700
Total For BAW11										0.00	0	3,862,700
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.33128				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	99.78195				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.26512				0.00	0	507,100
Total BAW18 SPOT										0.00	0	507,100
Total For BAW18										0.00	0	507,100
BAW19 On 05/12/2020 Spot Bond			11.00000	97.06783	11.00000	97.03944				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			11.07000	96.41226	11.07000	96.38372		6,965,244,000.00	629,200			314,600
Total BAW21 SPOT								6,965,244,000.00	629,200			314,600
Total For BAW21								6,965,244,000.00	629,200			314,600
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	99.88310				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	23.59105	100.00000	23.53327				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.05256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.99500	104.05987	9.99500	104.03214				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.29968	102.25116	11.29968	102.21992				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	101.90970				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			12.60497	100.86580	12.60497	100.65446				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	101.95194				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			11.54968	101.84886	11.54968	101.81828				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			11.54968	102.11278	11.54968	101.94074				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	102.01459	11.06000	102.04412				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			10.83405	99.81437	10.83405	101.60968				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.24854				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	101.90228				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	101.90228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			12.60975	99.72639	12.60975	100.36278				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.77000	100.24446	12.77000	99.85449				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			12.69500	82.11255	12.69500	98.24718				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
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.83360				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			12.63000	79.95169	12.63000	97.67749				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	101.76028				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	101.80203				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	101.80203				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	101.74025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.82513				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.82513				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.74359				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.76660				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.82524				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.00000	0.00000	101.50948				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.29968	102.76026	14.29968	102.72361				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.85990	102.37201	15.85990	102.20330				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.79072	101.90019	14.79072	102.09110				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.37164				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.37146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.34321				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.42622				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.05214				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	56.24758	100.00000	56.14087				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.81228	100.00000	21.75885				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.85162	100.00000	19.80300				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.25409	100.00000	12.22407				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.27514	100.00000	12.24474				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.81577	100.00000	14.77949				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.83762	100.00000	12.80617				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total BC102L SPOT										0.00	0	0
Total For BC102L										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	72.08058	100.00000	71.94406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC104L On 24/05/2016 Spot Bond			100.00000	81.65548	100.00000	81.47321				0.00	0	0
Total BC104U SPOT										0.00	0	0
Total For BC104U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.82675				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.12724				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	100.93061				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	100.34261				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	12.83536	100.00000	12.80393				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	12.83536	100.00000	12.80393				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			2.18000	102.52172	2.18000	186.94719				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			9.33000	91.66226	9.33000	148.21944				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			9.33000	85.75846	9.33000	148.76563				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			9.71500	91.80034	9.71500	91.77655				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0:On 28/03/2018 Spot Bond			9.39000	98.89287	9.39000	98.86795				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7:On 21/11/2032 Spot Bond			100.00000	8.77820	100.00000	8.75647				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8:On 21/11/2032 Spot Bond			100.00000	7.59641	100.00000	7.57760				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2:On 23/11/2032 Spot Bond			100.00000	7.59641	100.00000	7.57760				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2:On 21/11/2032 Spot Bond			100.00000	8.05885	100.00000	8.03889				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	0.00003	100.00000	0.00003				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2:On 21/11/2032 Spot Bond			100.00000	10.78212	100.00000	10.75541				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2:On 21/11/2032 Spot Bond			100.00000	14.89271	100.00000	14.85583				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	100.87681				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A:On 21/07/2016 Spot Bond				100.00000	0.00000	101.24841				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	100.94903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.00455				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.15945				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	88.13559	100.00000	87.92271				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	100.70390				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	100.71606				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	100.72011				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	100.76872				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	100.83344				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	55.51536	100.00000	55.37940				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	55.51536	100.00000	55.37940				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.76833				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	101.80029				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.49500	103.43473	9.49500	103.40837				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	101.89616				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	102.06643				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	39.77229	100.00000	39.67488				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	39.77229	100.00000	39.67488				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.24319				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			12.39000	98.56840	12.39000	98.53585				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	100.73183				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.28000	90.30635	12.28000	93.91032				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			12.40000	94.28372	12.40000	96.44714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.94497				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			12.83500	93.92400	12.83500	95.53897				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	99.97169				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			12.40000	99.34971	12.40000	101.42440				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	102.38726				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	100.19068				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.10303				0.00	7,200,000,000	2,400,000,000
Total BID04 SPOT										0.00	7,200,000,000	2,400,000,000
Total For BID04										0.00	7,200,000,000	2,400,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.05816				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			10.11000	98.05284	10.11000	98.02642				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC51 On 14/04/2016 Spot Bond				100.00000	0.00000	99.18289				0.00	0	0
Total BIDC51 SPOT										0.00	0	0
Total For BIDC51										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.92898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	102.14608				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	103.17126				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				100.00000	0.00000	101.63781				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.00000	0.00000	100.78813				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	98.53140				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08 On 01/04/2016 Spot Bond				100.00000	0.00000	99.42737				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC08 On 09/03/2016 Spot Bond				100.00000	0.00000	99.86575				0.00	0	0
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC08 On 06/04/2016 Spot Bond				100.00000	0.00000	99.32925				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.73465				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC09 On 03/03/2016 Spot Bond				100.00000	0.00000	99.93459				0.00	0	0
Total BTC095 SPOT										0.00	0	0
Total For BTC095										0.00	0	0
BTC09 On 03/05/2016 Spot Bond				100.00000	0.00000	98.76063				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC09 On 03/08/2016 Spot Bond				100.00000	0.00000	100.60235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.72014				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	99.58569				0.00	0	0
Total BTC099 SPOT										0.00	0	0
Total For BTC099										0.00	0	0
BTC099 On 10/05/2016 Spot Bond				100.00000	0.00000	98.62042				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC100 On 29/03/2016 Spot Bond				100.00000	0.00000	99.46844				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	0.00000	98.56079				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	0.00000	100.39154				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC103 On 21/05/2016 Spot Bond				100.00000	0.00000	98.36086				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0
BTC104 On 22/08/2016 Spot Bond				100.00000	0.00000	100.18739				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC105 On 26/05/2016 Spot Bond				100.00000	0.00000	98.29919				0.00	0	2,000,000,000
Total BTC106 SPOT										0.00	0	2,000,000,000
Total For BTC106										0.00	0	2,000,000,000
BUS010 On 30/09/2016 Spot Bond			100.00000	62.45848	100.00000	62.30551				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.49236				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	101.54537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.67087				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.28918				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	25.87724	100.00000	25.81387				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			10.69500	106.81579	10.69500	106.78523				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	103.47814				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			9.04500	103.61667	9.04500	103.59139				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			16.33000	89.92519	16.33000	89.88642				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	98.55893				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			14.13000	94.96127	14.13000	94.92566				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			10.14500	101.93708	10.14500	101.90937				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.48156				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			14.13000	92.05639	14.13000	92.02187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	96.87670			0.00	0	110,000,000
Total CBL20 SPOT									0.00	0	110,000,000
Total For CBL20									0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.54148			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			11.80000	92.08800	11.80000	92.05900			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.33658			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.76669			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.23500	108.93364	11.23500	108.90111			0.00	0	20,300
Total CCT01 SPOT									0.00	0	20,300
Total For CCT01									0.00	0	20,300
CCT02 On 12/06/2024 Spot Bond			11.29000	104.28157	11.29000	104.25028			0.00	0	711,259,400
Total CCT02 SPOT									0.00	0	711,259,400
Total For CCT02									0.00	0	711,259,400
CCT03 On 15/03/2025 Spot Bond			11.14000	105.31480	11.14000	105.28344		43,446,000,000,000.00	3,900,000,000	985,094,400	
Total CCT03 SPOT								13,446,000,000,000.00	3,900,000,000	985,094,400	
Total For CCT03								13,446,000,000,000.00	3,900,000,000	985,094,400	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.80666			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			12.89500	105.09676	12.89500	105.05998			0.00	0	0
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	102.90179			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	103.56677			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.50140	10.00000	106.47360				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.41328				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	101.93648				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.00902				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	14.38665	100.00000	14.35102				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	24.48429	100.00000	24.42432				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	24.92730	100.00000	24.86624				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.49835				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	100.53927				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	100.69381				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.75513				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.57283				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	101.63146				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	101.69901				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.05199				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.05588				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	99.97948				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
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
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	101.65180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.69412	10.11000	101.66656				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.24043				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	126.89171	2.76000	126.87171				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	103.75330				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	124.36554	3.14000	126.69728				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	100.03257	8.25000	100.01086				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			3.02000	132.82726	3.02000	128.73622				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	132.31686	2.40000	127.80951				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.37967				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.49000	102.62044	9.49000	102.59445				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.94550				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.00000	0.00000	100.94550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.54000	102.63327	9.54000	102.60714				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			9.54000	102.63327	9.54000	102.60714				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			9.59000	101.33212	9.59000	101.30619				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	101.76367				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	101.93248				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	106.50100	10.00000	106.47400				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	106.50100	10.00000	106.47400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.37367				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.17118				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	90.29150	13.50000	90.25911				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	100.20104	9.35000	100.17589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.93813				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	101.74586				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	101.98880				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	101.98880				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	101.98880				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	101.70413				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			10.56000	101.87154	10.56000	101.84274				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.23036				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	104.28528				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87433				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83785				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.21086				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.16299				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96780				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.41855				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.72637				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.32233				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.80896				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.68714				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.95867				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66944				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	101.55749				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	101.87556				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53050				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	101.82537				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	101.62496				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	182.93601				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	102.66815				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	183.86762				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	182.07671				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	183.24059				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	100.41535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.07500	91.42863	12.07500	91.39918				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			12.59500	92.95617	12.59500	92.92499				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	101.53569				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	101.88546				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.40691				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	100.81750				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	100.78956				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	107.35965	8.80500	102.95448				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	100.72717				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.73904				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	101.76833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.88155				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.80300				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.47003				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	89.56973				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.96005				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53569				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	157.59001				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.76126				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.16820				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.54420				0.00	100,000,000	50,000,000
Total CLN340 SPOT										0.00	100,000,000	50,000,000
Total For CLN340										0.00	100,000,000	50,000,000
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.45532				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	102.03826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.58692				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.82691				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.75401				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50165				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.72750				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	100.04491				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 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
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.75268				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	102.75848				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.52603				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			11.25500	101.10140	11.25500	101.07099				0.00	0	314,600
Total CLN362 SPOT										0.00	0	314,600
Total For CLN362										0.00	0	314,600
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.67621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	103.00194				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.39500	103.85911	13.39500	103.82212				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.67736				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.42500	97.63228	13.42500	97.59744				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	106.07148	10.02000	106.04299				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.67736				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.83623				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.00362				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.65163				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.68501				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	101.68517				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	101.59864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.80000	100.95882	10.80000	100.92965				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	101.76861				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.83277				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	102.51103	10.98000	102.48092				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	104.97370	11.00000	104.94283				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	101.88109				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	100.85883				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			13.18500	99.64569	13.18500	99.61074				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	102.03371				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.68488				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	100.91105				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	101.79309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.28021				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	101.58859				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.40658				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	101.67653				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.00000				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	101.83242				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	102.29090				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.39342				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.39131				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.67653				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.88155				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN401 SPOT										0.00	0	100,000,000
Total For CLN401										0.00	0	100,000,000
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45357				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43353				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	100.26450				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.50837				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	71.05291				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.67444				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.61941				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.16590				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.86204				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.87180				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	101.17176				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.84252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	102.21301			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.94009			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.24804			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.81046	4.00000	100.00000			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.90977			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	102.03761			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	43.36779	7.01000	43.96723			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.05711			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	101.12201			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	102.76730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	102.54384			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	102.76730			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.62700				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.47578				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	101.92059				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.41726				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	102.44660				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	99.11712				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	102.83525				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	102.97107				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	103.08742				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	99.80805				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39946				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.85229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.08760				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	101.46263				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	100.73307				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	100.31607				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond			100.00000	0.89777	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total CLN441 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For CLN441									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	168.34032			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			9.71500	91.80034	9.71500	91.77655			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			9.33000	33.82209	9.33000	148.21944			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			9.33000	34.29525	9.33000	148.76563			0.00	0	0	
Total CLN89 SPOT									0.00	0	0	
Total For CLN89									0.00	0	0	
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.22422			0.00	0	0	
Total CLNF03 SPOT									0.00	0	0	
Total For CLNF03									0.00	0	0	
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.39992			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.78326				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	101.67334				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	101.69500				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	101.23124				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	101.71464				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	100.83900				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	101.56933				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	101.64589				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	101.63607				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	101.64583				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	101.69607				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.03744				0.00	0	2,200,000,000

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 COH001 SPOT										0.00	0	2,200,000,000
Total For COH001										0.00	0	2,200,000,000
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.16250				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			9.67000	106.68094	9.67000	106.10469				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			9.89000	100.39976	9.89000	100.37328				0.00	0	834,444,500
Total COJ04 SPOT										0.00	0	834,444,500
Total For COJ04										0.00	0	834,444,500
COJ05 On 05/06/2023 Spot Bond			10.85000	109.61496	10.85000	109.58332				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			11.01000	103.90967	11.01000	103.87908				0.00	0	4,186,000
Total COJ07 SPOT										0.00	0	4,186,000
Total For COJ07										0.00	0	4,186,000
COJG0 On 09/06/2024 Spot Bond			11.03500	97.77010	11.03500	97.74141				0.00	0	9,585,200
Total COJG01 SPOT										0.00	0	9,585,200
Total For COJG01										0.00	0	9,585,200
COT01 On 03/04/2023 Spot Bond			11.40500	92.81369	11.40500	92.78557				0.00	0	271,297,200
Total COT01 SPOT										0.00	0	271,297,200
Total For COT01										0.00	0	271,297,200
COT02 On 03/04/2028 Spot Bond			12.06000	92.53804	12.06000	92.50844				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			12.06000	85.83877	12.06000	85.81132				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.04505				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	13.48362	100.00000	13.45060				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.13742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55719				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.04641				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	12.11517	100.00000	12.08550				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	19.25787	100.00000	19.21071				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	78.16526	100.00000	77.94507				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	17.21038	100.00000	17.16824				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	16.07179	100.00000	16.03327				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			12.77500	90.63858	12.77500	90.60774				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	22.97485	100.00000	22.91859				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	16.49169	100.00000	16.45130				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	23.55405	100.00000	23.49636				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			9.02000	99.83058	9.02000	99.80639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	99.97970				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	100.25471				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	100.58469				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	100.81507				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	100.12973				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	90.62740	100.00000	90.41954				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	99.84568				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.19249				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	100.63267				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	100.61029				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	41.01091	100.00000	40.92792				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	102.16430				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.00000	0.00000	101.31291			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/06/2019 Spot Bond				100.00000	0.00000	101.89132			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL007 On 20/12/2019 Spot Bond				100.00000	0.00000	60.35308			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			10.54000	95.83916	10.54000	95.81227			0.00	0	2,374,300
Total DV2021 SPOT									0.00	0	2,374,300
Total For DV2021									0.00	0	2,374,300
DV21 On 15/06/2016 Spot Bond			8.39000	104.99014	8.39000	104.96657			0.00	0	822,100
Total DV21 SPOT									0.00	0	822,100
Total For DV21									0.00	0	822,100
DV22 On 07/02/2020 Spot Bond			10.38000	97.69420	10.38000	97.66705		376,794,000,000.00		36,300,000	587,964,000
Total DV22 SPOT								376,794,000,000.00		36,300,000	587,964,000
Total For DV22								376,794,000,000.00		36,300,000	587,964,000
DV23 On 27/02/2023 Spot Bond			10.73500	96.58487	10.73500	96.55713		389,680,500,000.00		36,300,000	160,186,700
Total DV23 SPOT								389,680,500,000.00		36,300,000	160,186,700
Total For DV23								389,680,500,000.00		36,300,000	160,186,700
DV24 On 18/02/2024 Spot Bond			10.66500	95.21920	10.66500	95.19202		0.00		0	1,757,800
Total DV24 SPOT								0.00		0	1,757,800
Total For DV24								0.00		0	1,757,800
DV29 On 18/02/2029 Spot Bond			11.03000	94.04404	11.03000	94.01631		0.00		0	5,355,500
Total DV29 SPOT								0.00		0	5,355,500
Total For DV29								0.00		0	5,355,500
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	99.81475			0.00	0	0
Total DVC011 SPOT								0.00		0	0
Total For DVC011								0.00		0	0
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	101.31413			0.00	0	0
Total DVC013 SPOT								0.00		0	0
Total For DVC013								0.00		0	0
DVC013 On 24/08/2016 Spot Bond				100.00000	0.00000	100.14665			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC015 On 18/03/2016 Spot Bond				100.00000	0.00000	101.47575				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC016 On 16/09/2016 Spot Bond				100.00000	0.00000	101.51509				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC017 On 24/08/2016 Spot Bond				100.00000	0.00000	100.14516				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC018 On 01/12/2016 Spot Bond				100.00000	0.00000	100.14658				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC019 On 24/02/2017 Spot Bond				100.00000	0.00000	100.15338				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC020 On 19/11/2016 Spot Bond				100.00000	0.00000	100.30561				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF16 On 18/03/2017 Spot Bond				100.00000	0.00000	101.26485				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF17 On 30/03/2018 Spot Bond				100.00000	0.00000	100.93914				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			9.42500	115.57235	9.42500	115.54311				0.00	0	3,800,000,000
Total E170 SPOT										0.00	0	3,800,000,000
Total For E170										0.00	0	3,800,000,000
ECN20 On 14/03/2020 Spot Bond			10.45000	101.94876	10.45000	101.92024				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			10.60000	100.85576	10.60000	100.82715				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			10.78500	100.25528	10.78500	100.22635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.01000	102.29711	3.01000	102.28022				0.00	0	0
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	101.05983				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	100.69863				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	100.83460				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.85975	100.00000	17.81601				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			2.47000	101.42485	2.47000	101.40958				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			2.36000	125.88059	2.36000	125.86202				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.34500	113.45263	2.34500	113.43593				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.34500	112.90021	2.34500	112.88361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.36000	105.51964	2.36000	105.50411				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45000	101.88646	2.45000	101.87118				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			10.85000	99.99940	10.85000	99.97038				0.00	0	1,268,900,000
Total EMM01 SPOT										0.00	0	1,268,900,000
Total For EMM01										0.00	0	1,268,900,000
EMM02 On 11/03/2021 Spot Bond			10.75000	99.65665	10.75000	99.62798				0.00	0	452,000,000
Total EMM02 SPOT										0.00	0	452,000,000
Total For EMM02										0.00	0	452,000,000
EMM03 On 04/05/2024 Spot Bond			11.11000	97.68560	11.11000	97.65659				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			11.31500	88.57898	11.31500	94.00608				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.45500	98.73123	11.45500	100.64590				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			11.21000	96.49498	11.21000	98.66405				0.00	0	5,134,800
Total EMM06 SPOT										0.00	0	5,134,800
Total For EMM06										0.00	0	5,134,800
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.93523				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	99.74092				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	100.55067				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.53197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	100.27821				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	99.99977				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	13.48704	100.00000	13.45437				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2019 Spot Bond			100.00000	5.52429	100.00000	5.51091				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 22/08/2016 Spot Bond			100.00000		0.00000	100.17524				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/05/2016 Spot Bond			100.00000		0.00000	100.57029				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond			100.00000		0.00000	100.59044				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond			100.00000		0.00000	100.56901				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond			100.00000		0.00000	100.20034				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC23 On 22/02/2017 Spot Bond			100.00000		0.00000	100.17801				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000		0.00000	97.75708				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	100.36064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.41000	98.41173	11.41000	98.38190				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.89237				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	98.98286				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	98.62034	100.00000	98.36418				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	100.34001				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	100.35877				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	106.50100	10.00000	106.47400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.32706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.30468			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.31395			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.31387			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.31010			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.32703			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.33972			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			9.22000	103.44851	9.22000	103.42304		132,208,346,000,000.00	14,339,300,000	46,232,563,600	
Total ES18 SPOT								12,208,346,000,000.00	14,339,300,000	46,232,563,600	
Total For ES18								12,208,346,000,000.00	14,339,300,000	46,232,563,600	
ES23 On 25/01/2023 Spot Bond			9.92000	101.41686	9.92000	101.38989		20,470,877,280,000.00	2,063,596,500	17,130,351,200	
Total ES23 SPOT								20,470,877,280,000.00	2,063,596,500	17,130,351,200	
Total For ES23								20,470,877,280,000.00	2,063,596,500	17,130,351,200	
ES26 On 02/04/2026 Spot Bond			10.18000	88.79108	10.18000	88.76699		34,355,464,000,000.00	3,374,800,000	30,729,465,500	
Total ES26 SPOT								14,355,464,000,000.00	3,374,800,000	30,729,465,500	
Total For ES26								14,355,464,000,000.00	3,374,800,000	30,729,465,500	
ES33 On 15/09/2033 Spot Bond			10.84000	77.52541	10.75000	78.06289		14,183,056,000,000.00	1,308,400,000	81,289,433,700	
Total ES33 SPOT								14,183,056,000,000.00	1,308,400,000	81,289,433,700	
Total For ES33								14,183,056,000,000.00	1,308,400,000	81,289,433,700	
ES42 On 25/04/2042 Spot Bond			10.87500	82.52716	10.87500	82.50328		458,968,500,000,000.00	42,204,000,000	37,584,985,800	
Total ES42 SPOT								18,968,500,000,000.00	42,204,000,000	37,584,985,800	
Total For ES42								18,968,500,000,000.00	42,204,000,000	37,584,985,800	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.55043		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.74121				0.00	0	0
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	100.95239				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	101.44803				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.21446				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.04690				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.13742				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.04465				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.17397				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	101.00052				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	101.10617				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	101.72029				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	99.88996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	100.48924				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.15942	100.00000	0.15902				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	0.15942	100.00000	0.15902				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.16419	100.00000	11.13655				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	10.86842	100.00000	10.84151				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	101.72559				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond			100.00000		0.00000	101.32168				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	101.91726				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4D On 15/09/2023 Spot Bond			100.00000		0.00000	102.04501				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			10.73000	96.39481	10.73000	96.36728				0.00	0	2,370,900
Total FRB05 SPOT										0.00	0	2,370,900
Total For FRB05										0.00	0	2,370,900
FRB08 On 10/06/2016 Spot Bond			100.00000		0.00000	101.64739				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000		0.00000	101.64731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.83872			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	103.57775			0.00	160,000,000	0
Total FRB11 SPOT									0.00	160,000,000	0
Total For FRB11									0.00	160,000,000	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	99.86276			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	99.99974			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			11.50000	93.58203	11.50000	96.65868			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.14395			0.00	4,000,000,000	2,000,000,000
Total FRB15 SPOT									0.00	4,000,000,000	2,000,000,000
Total For FRB15									0.00	4,000,000,000	2,000,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.47189			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	101.49335			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			11.58000	103.33377	11.58000	103.30199			0.00	0	4,369,900
Total FRBC21 SPOT									0.00	0	4,369,900
Total For FRBC21									0.00	0	4,369,900
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.84368			0.00	1,000,000,000	500,000,000
Total FRBC22 SPOT									0.00	1,000,000,000	500,000,000
Total For FRBC22									0.00	1,000,000,000	500,000,000
FRBI22 On 31/01/2022 Spot Bond			2.32000	135.94509	2.32000	136.83705			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.67000	121.02496	2.67000	274.61994			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.55500	108.45289	2.55500	115.26698				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			3.19500	95.17681	3.19500	157.36288				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			3.27000	103.22722	3.27000	198.33780				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			7.39500	71.29143	7.39500	70.75300				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			9.33200	46.20824	9.33200	45.32301				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	44.82672	9.58000	43.92471				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	39.77229	100.00000	39.67488				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	99.97025				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97968				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	101.72446				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	101.88546				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.25712	7.47000	98.00000				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 FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.25712	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	101.88154				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	101.79711				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	102.02874				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	101.85209				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	100.20659	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
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	101.96383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	102.40115				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	102.33255				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
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	33.24640	100.09221	33.16491				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	101.68902				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	96.35338				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	101.84608				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	91.47888	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	101.86575				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	101.71065				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	101.76367				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.28361				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.73421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	71.94927	13.22500	71.92356				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	101.64007				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	101.62377				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.35262				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	101.69411				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			3.78500	100.96156	3.78500	104.43377				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	101.76443				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	101.76443				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.22396				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	101.53569				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	99.66308				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.66677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.62964				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.64702				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.89522				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	59.49375				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	100.89474				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	102.16430				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	102.18361				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				100.00000	0.00000	101.61205				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.74490				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.74490				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 14/03/2016 Spot Bond				100.00000	0.00000	101.66876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.26958				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.33596				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.15753				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.13038				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.83862				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.07182				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.09699				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.06905				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.07182				0.00	0	0
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	101.01204				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	100.92255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.01204				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.91897				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.58474				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.62709	8.75000	100.60290				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	105.75080				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	12.14985	100.00000	12.12009				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.20826	100.00000	11.18081				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	97.28078				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	14.97652	100.00000	14.93984				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.23219				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	42.04916	100.00000	41.94616				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	100.56736				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

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 04/06/2021 Spot Bond			100.00000	9.69619	100.00000	9.67245				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	29.47046	100.00000	29.39748				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	100.56732				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	29.44524	100.00000	29.37232				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	100.56608				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	100.54065				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	100.67064				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	100.63411				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			3.13000	130.98858	3.13000	130.96651				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	100.48482				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.47916				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	100.47916				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0

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 20/05/2020 Spot Bond				100.00000	0.00000	100.22444				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	101.76297				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	101.62042				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	101.68505				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	101.83277				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.42853				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	100.96852				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.99000	125.06988	3.99000	125.07323				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.63520				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	101.17525				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	102.02161				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	100.78285				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.66000	112.19257	3.66000	127.28087			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	101.87356			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			3.71000	104.55203	3.71000	126.93931			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			3.69000	102.62485	3.69000	127.07581			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.91000	100.64673	2.91000	133.45498			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.98000	101.67252	2.98000	146.63542			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	100.87657			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	101.64584			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	101.86182			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.15222			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.07768			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.78981				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	101.78786				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	101.61478				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	100.92438				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	17.91017	100.00000	17.86632				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	44.41145	100.00000	44.30268				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	54.33912	100.00000	54.20456				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	14.30659	100.00000	14.27155				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	101.81381				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.05431				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.05416				0.00	60,000,000	60,000,000
Total FRJ19 SPOT										0.00	60,000,000	60,000,000
Total For FRJ19										0.00	60,000,000	60,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.95003				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.13582			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	102.76883			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			2.21800	84.14542	2.21800	106.94715			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			2.57000	105.33912	2.57000	114.16517			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	100.84657			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.13247	10.38000	101.10401			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.13247	10.38000	101.10401			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			2.71000	102.70170	2.71000	111.48390			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			2.71000	213.68376	2.71000	213.65028			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			2.68000	112.06957	2.68000	112.05207			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.74000	212.82754	2.74000	212.79402			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	100.93971			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			3.04000	110.87005	3.04000	110.85164			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			2.87500	108.43754	2.87500	108.42002			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	65.41000			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			2.87500	108.43754	2.87500	108.42002			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			2.86000	116.03921	2.86000	209.41069			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			2.91000	114.39032	2.91000	208.02041			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			2.57000	100.80678	2.57000	100.79134			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			2.94000	163.55597	2.94000	207.19167			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			3.15000	90.60218	3.15000	103.53531			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			3.23500	99.57854	3.23500	156.72861			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.60000	83.90667	3.60000	96.10325			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			3.22500	99.70577	3.22500	156.88690			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 31/03/2028 Spot Bond			3.28500	155.96676	3.28500	155.93993			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.45000	194.32542	3.45000	193.70479			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	76.42200			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.53000	84.58728	3.53000	97.21572			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.50000	84.95451	3.50000	97.69728			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.31000	87.54126	3.31000	100.81548			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.09500	158.98823	3.09500	158.96170			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.22000	199.68297	3.22000	199.64895			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13 On 08/08/2016 Spot Bond				100.00000	0.00000	100.47119			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	101.47769			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	103.13336			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			3.22500	156.84429	3.22500	156.88690			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

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 31/03/2028 Spot Bond			3.22500	156.84429	3.22500	156.88690			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			2.43000	122.90191	2.43000	278.88079			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			2.32000	123.77381	2.32000	280.86006			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			3.04000	118.19813	3.04000	268.20286			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			2.79000	100.02376	2.79000	133.39500			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	100.75937			0.00	0	263,000
Total FRS49 SPOT									0.00	0	263,000
Total For FRS49									0.00	0	263,000
FRS51 On 31/01/2022 Spot Bond			2.32000	136.85711	2.32000	136.83705			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	100.99669			0.00	8,000,000,000	2,000,000,000
Total FRS56 SPOT									0.00	8,000,000,000	2,000,000,000
Total For FRS56									0.00	8,000,000,000	2,000,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.24681			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.65594			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			2.55000	111.16879	2.55000	111.15181			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69 On 31/05/2017 Spot Bond			104.97509	38.07119	104.97509	37.97591			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	50.83416	101.07593	50.70845			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	44.58727	100.44759	44.47762			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	49.10608	100.76967	48.98498			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			2.23000	120.56865	2.23000	120.55133			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			2.50000	96.20250	2.50000	115.77999			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	99.14348			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			2.53000	95.96981	2.53000	115.49985			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.04977			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			2.52000	122.19400	2.52000	277.27377			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.54558			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.04553			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.96000	103.75191	7.96000	103.72966			0.00	0	876,800
Total FRX16 SPOT									0.00	0	876,800
Total For FRX16									0.00	0	876,800
FRX17 On 15/09/2017 Spot Bond			8.84500	103.47943	8.84500	103.45483			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			9.09000	106.68270	9.09000	106.65679			0.00	0	340,400
Total FRX18 SPOT									0.00	0	340,400
Total For FRX18									0.00	0	340,400
FRX19 On 15/11/2019 Spot Bond			9.71000	100.50556	9.71000	100.47938			0.00	0	6,601,100
Total FRX19 SPOT									0.00	0	6,601,100
Total For FRX19									0.00	0	6,601,100
FRX20 On 01/10/2020 Spot Bond			9.98000	99.23303	9.98000	99.20663		99,800,000,000.00		10,000,000	10,000,000
Total FRX20 SPOT								99,800,000,000.00		10,000,000	10,000,000
Total For FRX20								99,800,000,000.00		10,000,000	10,000,000
FRX23 On 28/02/2023 Spot Bond			10.75500	85.57671	10.75500	85.55249			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			10.86000	101.81969	10.86000	101.79028			0.00	0	5,653,500
Total FRX24 SPOT									0.00	0	5,653,500
Total For FRX24									0.00	0	5,653,500
FRX26 On 01/10/2026 Spot Bond			11.36000	92.69368	11.36000	92.66570			0.00	0	1,050,000,000
Total FRX26 SPOT									0.00	0	1,050,000,000
Total For FRX26									0.00	0	1,050,000,000
FRX30 On 31/01/2030 Spot Bond			11.36500	89.68051	11.36500	89.65328			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			11.44000	86.52877	11.44000	86.50232			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			11.38000	74.54491	11.38000	74.52236			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	101.47889			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	101.49854			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	101.54762			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	101.62618			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	101.68510			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	101.94029			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.19960			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.08171			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.20615			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.21342			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.21948			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.24609			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	3.62469	100.00000	3.61572			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	0.60812	100.00000	0.60662			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	16.09222	100.00000	16.05280			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	2.69983	100.00000	2.69321			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.45296	100.00000	0.45185			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11149				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			10.69500	102.47901	10.69500	102.44984				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.12954				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.13613				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.13770				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.14797				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.16056				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.16840				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT36 On 26/05/2016 Spot Bond				100.00000	0.00000	100.41304			0.00	0	0
Total GPT36 SPOT									0.00	0	0
Total For GPT36									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.45839	100.00000	13.28607			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	31.31261	100.00000	33.06703			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	15.47585	100.00000	13.85327			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	10.12291	100.00000	10.09784			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.76368			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	100.79274			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	100.82879			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.87884			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	100.45470			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	102.03962			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.80127			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.21915			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	101.51513			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.02226			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002		28,560,000,000,000.00	285,600,000	285,600,000	
Total GRX01U SPOT								28,560,000,000,000.00	285,600,000	285,600,000	
Total For GRX01U								28,560,000,000,000.00	285,600,000	285,600,000	
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.15987			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond			100.00000	38.77047	100.00000	100.00000			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.86077			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	11.13420	100.00000	11.10662				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	101.74428				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	100.67702				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	100.52327				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	100.94133				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	100.53304				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	100.58055				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	100.55591				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
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.61655	100.00000	9.59300				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	9.61655	100.00000	9.59300				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.20137	100.00000	10.17638			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.20137	100.00000	10.17638			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	10.95327	100.00000	10.92644			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	10.95327	100.00000	10.92644			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	11.87226	100.00000	11.84318			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.99057				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	101.17527				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	100.80336				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	106.50100	10.00000	106.47400				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			10.37500	99.96610	10.37500	99.93832				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.24368				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.23042				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			9.68000	101.08714	9.68000	101.06089				0.00	0	3,459,173,800
Total HWAY20 SPOT										0.00	0	3,459,173,800
Total For HWAY20										0.00	0	3,459,173,800
HWAY2 On 07/12/2023 Spot Bond			2.31000	123.85344	2.31000	281.04083				0.00	0	7,700,000,000
Total HWAY23 SPOT										0.00	0	7,700,000,000
Total For HWAY23										0.00	0	7,700,000,000
HWAY2 On 07/12/2024 Spot Bond			2.18000	127.65472	2.18000	289.66750				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.55000	96.90139	2.55000	98.40052				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			10.93500	87.55620	10.93500	87.53059			0.00	0	56,674,380,400
Total HWAY34 SPOT									0.00	0	56,674,380,400
Total For HWAY34									0.00	0	56,674,380,400
HWAY3 On 31/07/2035 Spot Bond			10.88500	87.69408	10.88500	87.66855			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	59.89995	100.00000	59.75325			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	61.89851	100.00000	61.74690			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	52.74621	100.00000	52.61560			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	106.50100	10.00000	106.47400			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			1.89000	121.66061	1.89000	121.64422		36,099,000,000,000.00	19,100,000,000	63,743,450,200	
Total I2025 SPOT								36,099,000,000,000.00	19,100,000,000	63,743,450,200	
Total For I2025								36,099,000,000,000.00	19,100,000,000	63,743,450,200	
I2033 On 28/02/2033 Spot Bond			1.94000	101.67284	1.94000	101.65909		48,500,000,000.00	25,000,000	20,155,000,000	
Total I2033 SPOT								48,500,000,000.00	25,000,000	20,155,000,000	
Total For I2033								48,500,000,000.00	25,000,000	20,155,000,000	
I2038 On 31/01/2038 Spot Bond			1.94500	127.13010	1.95000	127.00251		256,661,422,000,000.00	131,959,600,000	161,096,764,400	
Total I2038 SPOT								256,661,422,000,000.00	131,959,600,000	161,096,764,400	
Total For I2038								256,661,422,000,000.00	131,959,600,000	161,096,764,400	
I2046 On 31/03/2046 Spot Bond			2.00000	127.42313	2.00000	127.40562		73,383,200,000,000.00	36,691,600,000	124,390,392,100	
Total I2046 SPOT								73,383,200,000,000.00	36,691,600,000	124,390,392,100	
Total For I2046								73,383,200,000,000.00	36,691,600,000	124,390,392,100	
I2050 On 31/12/2050 Spot Bond			2.03000	134.84022	2.03000	134.82153		84,201,761,000,000.00	41,478,700,000	72,131,994,200	
Total I2050 SPOT								84,201,761,000,000.00	41,478,700,000	72,131,994,200	
Total For I2050								84,201,761,000,000.00	41,478,700,000	72,131,994,200	
IBL21 On 15/03/2016 Spot Bond			9.09000	104.44288	9.09000	104.41695		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			9.24500	106.01121	9.24500	105.98489			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			8.91000	100.03263	8.91000	100.00917			0.00	0	37,800
Total IBL28 SPOT									0.00	0	37,800
Total For IBL28									0.00	0	37,800
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.65028			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.75000	99.65364	1.75000	134.85274			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			2.39000	102.21445	2.39000	136.31805			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	101.60128			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			9.36500	102.53870	9.36500	102.51305			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.08764			0.00	0	460,000,000
Total IBL42 SPOT									0.00	0	460,000,000
Total For IBL42									0.00	0	460,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400			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			10.06000	96.65075	10.06000	96.62483			0.00	0	943,700
Total IBL45 SPOT									0.00	0	943,700
Total For IBL45									0.00	0	943,700
IBL46 On 15/01/2020 Spot Bond			10.48000	90.87834	10.48000	90.85285			0.00	0	1,861,200
Total IBL46 SPOT									0.00	0	1,861,200
Total For IBL46									0.00	0	1,861,200
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.51595			0.00	9,300,000,000	9,300,000,000
Total IBL48 SPOT									0.00	9,300,000,000	9,300,000,000
Total For IBL48									0.00	9,300,000,000	9,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			9.54500	98.96913	9.54500	98.94392			0.00	0	995,700
Total IBL49 SPOT									0.00	0	995,700
Total For IBL49									0.00	0	995,700
IBL50 On 02/08/2020 Spot Bond			10.47000	95.98563	10.47000	95.95872			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	100.62884			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	99.92596			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			8.24000	100.23088	8.24000	100.20900			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			9.84000	97.06290	9.84000	97.03729			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	100.73625			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.35012			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			9.01500	99.99576	9.01500	99.97153			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			9.80000	98.88698	9.80000	98.86099			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.88500	97.11438	10.88500	97.08610			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.29434			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.73367				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.47128				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.59564				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	100.76150				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	101.71208				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			3.12000	131.05927	3.12000	131.03721				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.38189				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	21.33504	100.00000	21.28278				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.27627				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.28433				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.36120	0.00000	100.13727				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.14129				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.93500	98.48673	10.93500	98.45793				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			9.63000	101.88795	9.63000	101.86162				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	17.65554	100.00000	17.61182				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	10.87728	100.00000	10.85035				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	100.77484				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	0.01731	100.00000	0.01727				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	100.82501				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	100.50108				0.00	2,500,000,000	1,250,000,000
Total IDCG02 SPOT										0.00	2,500,000,000	1,250,000,000
Total For IDCG02										0.00	2,500,000,000	1,250,000,000
IDCG03 On 22/10/2020 Spot Bond			10.53000	95.13485	10.53000	95.10817				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.27742				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.69692				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			11.16000	93.75804	11.16000	93.73006				0.00	0	4,834,200
Total IDCG06 SPOT										0.00	0	4,834,200
Total For IDCG06										0.00	0	4,834,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.37816			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.98000	98.64275	11.98000	98.54747			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	100.43510	5.00000	100.42148			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	101.85202	5.00000	101.83828			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	101.87799	4.00000	101.86691			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	101.50452	4.00000	101.49354			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	95.09848	100.00000	94.85650			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	95.04509	100.00000	94.80325			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	95.04509	100.00000	94.80325			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			9.56000	97.06307	9.56000	97.03831			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	105.50539	9.20000	105.47899			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	8.87602	100.00000	8.85428			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	35.96813	100.00000	35.88004			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	28.05276	100.00000	27.98329			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	2.61539	100.00000	2.61044			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.30710	100.00000	10.28185			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	10.75748	100.00000	10.73084			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	14.07752	100.00000	14.04305			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	9.51080	100.00000	9.48975			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	64.00587	100.00000	63.84912			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	11.94840	100.00000	11.91914			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	16.05631	100.00000	16.01742			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	78.91277	100.00000	78.74837			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	94.36756	100.00000	94.13223			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN317U On 20/12/2016 Spot Bond			100.00000	79.60035	100.00000	79.43823				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	40.92216	100.00000	40.83400				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	40.92216	100.00000	40.83400				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	55.44159	100.00000	55.30728				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	10.78929	100.00000	10.76257				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	88.59223	100.00000	88.37772				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	84.49074	100.00000	84.29561				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	84.49074	100.00000	84.29561				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	79.47598	100.00000	79.13043				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.25000	99.96029	7.25000	99.98014				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA613 On 29/03/2016 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total INA613 SPOT										0.00	0	0
Total For INA613										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.35000	99.33987	7.35000	99.22078				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA618 On 03/05/2016 Spot Bond			7.50000	98.76209	7.50000	98.64198				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.50000	98.62199	7.50000	98.50223				0.00	0	0
Total INA619 SPOT										0.00	0	0
Total For INA619										0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.50000	98.48229	7.50000	98.36286				0.00	0	0
Total INA620 SPOT										0.00	0	0
Total For INA620										0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.50000	98.34299	7.50000	98.22390				0.00	0	0
Total INA621 SPOT										0.00	0	0
Total For INA621										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.42577				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			11.29968	102.13220	11.29968	102.10130				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			11.29968	101.86823	11.29968	101.83796				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	101.78150				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	101.74906				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	102.69212	6.50000	102.67417				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.83257				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.99927				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	106.50100	10.00000	106.47400				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	101.72451				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	101.66259				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	106.01644				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.58543				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.15550				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.62173				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			13.00000	99.89653	13.00000	99.86198				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400				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	101.07551				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	101.08882				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			8.74000	103.46008	8.74000	103.43590			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.25660			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.28509			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.30411			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.00300			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.02223			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	99.95488			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	101.67973			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	101.73158			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	101.76269			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	101.58814			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	101.60750			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	101.62685			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	100.67022			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			10.90000	96.68087	10.90000	96.65268			0.00	0	6,850,000,000
Total IPL10 SPOT									0.00	0	6,850,000,000
Total For IPL10									0.00	0	6,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.79500	104.18303	9.79500	104.15567			0.00	0	2,001,953,800
Total IPL6 SPOT									0.00	0	2,001,953,800
Total For IPL6									0.00	0	2,001,953,800
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.24834			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	100.41646			0.00	0	1,500,000,000
Total IPL8 SPOT									0.00	0	1,500,000,000
Total For IPL8									0.00	0	1,500,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.13456			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	102.74133			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.87326			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			3.07000	98.52213	3.07000	131.39138			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			3.78500	148.32977	3.78500	148.30225			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.42735			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.25186			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	100.98360			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.70245			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	99.81660			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			3.89000	102.68615	3.89000	103.56324			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			3.89000	102.60055	3.89000	103.56324			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.76629			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.11705			0.00	0	10,000,000
Total IV032 SPOT									0.00	0	10,000,000
Total For IV032									0.00	0	10,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.61638			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.70000	99.87441	12.70000	99.84064			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	15.13534	100.00000	15.09827			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			11.59000	108.63351	11.59000	108.59989		2,086,200,000,000.00		180,000,000	90,340,400
Total IV08 SPOT								2,086,200,000,000.00		180,000,000	90,340,400
Total For IV08								2,086,200,000,000.00		180,000,000	90,340,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.31736			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			3.88500	146.85525	3.88500	146.82761			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV610U On 04/03/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504			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	97.85523	100.00000	97.59358			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	85.08159	100.00000	84.88372			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	100.00000	7.25000	99.88096			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	99.85924	7.35000	99.73890			0.00	0	0
Total IVA610 SPOT									0.00	0	0
Total For IVA610									0.00	0	0
IVA613 On 31/03/2016 Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0
Total IVA613 SPOT									0.00	0	0
Total For IVA613									0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.35000	99.30014	7.35000	99.18114			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	98.72202	7.50000	98.60201			0.00	0	0
Total IVA618 SPOT									0.00	0	0
Total For IVA618									0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.50000	98.58204	7.50000	98.28341			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.21428			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	100.19898			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	100.22167			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	100.04339			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.16238			0.00	0	7,000,000,000
Total IVC017 SPOT									0.00	0	7,000,000,000
Total For IVC017									0.00	0	7,000,000,000
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.10572			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.11929			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.05818			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.06931			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	100.77943			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	101.60663			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.36503				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.31061				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	100.76879				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	101.49854				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.40202				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.43630				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	91.74858				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			10.40000	98.08742	10.40000	98.06009				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	16.21058	100.00000	16.17450				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	14.97943	100.00000	14.94275				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			10.57000	96.06238	10.57000	96.03520				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.79261				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.46835				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	100.57240				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.21930				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	99.97690				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	100.68927				0.00	120,000,000	60,000,000
Total IVC051 SPOT										0.00	120,000,000	60,000,000
Total For IVC051										0.00	120,000,000	60,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.49580				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	99.97862				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	101.51891				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	100.75710				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	101.30892				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	99.84949				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	100.73233				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.35138				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.38017				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	100.59209				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.81059				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	99.81269				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	101.62608				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	100.64138				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	100.97373				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	100.10605				0.00	0	0
Total IVC071 SPOT										0.00	0	0
Total For IVC071										0.00	0	0
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	100.10619				0.00	0	0
Total IVC072 SPOT										0.00	0	0
Total For IVC072										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.84237	100.00000	1.83888				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	100.84552				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
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.91808				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.86090				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.87644				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	100.05091				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.84942				0.00	0	8,510,000,000
Total KSB008 SPOT										0.00	0	8,510,000,000
Total For KSB008										0.00	0	8,510,000,000
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.77510				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			9.71000	130.67463	9.71000	130.64060				0.00	0	15,100
Total KW01 SPOT										0.00	0	15,100
Total For KW01										0.00	0	15,100
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.28129				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.73436				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.08608				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.56733				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.81043				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			11.05000	98.22236	11.05000	98.19335				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	100.18251	9.71000	100.15642				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	100.71039				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			9.90500	97.44455	9.90500	97.41868				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			10.14500	98.55660	10.14500	98.52996			176,523,000,000,000.00	17,400,000,000	9,104,622,100	
Total LGL03 SPOT									'6,523,000,000,000.00	17,400,000,000	9,104,622,100	
Total For LGL03									'6,523,000,000,000.00	17,400,000,000	9,104,622,100	
LGL04 On 14/08/2020 Spot Bond			11.10000	93.78822	11.10000	93.76039				0.00	0	584,277,200
Total LGL04 SPOT										0.00	0	584,277,200
Total For LGL04										0.00	0	584,277,200
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.70223				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	102.71494				0.00	1,300,000,000	650,000,000
Total LHL03 SPOT										0.00	1,300,000,000	650,000,000
Total For LHL03										0.00	1,300,000,000	650,000,000
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	99.81249				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.54553				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			14.13000	101.66121	14.13000	101.61556				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			15.05000	101.61264	15.05000	101.56415			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.19094			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.21582			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22791			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.24241			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	100.42394			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	99.77037			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	99.11106			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	100.55272			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	100.04079			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.04104			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.03433			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0

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 31/08/2018 Spot Bond				100.00000	0.00000	100.03598				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	101.76028				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	102.98790				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	101.57164				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	101.38084				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	99.85604				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.36251				0.00	800,000,000	200,000,000
Total MBF037 SPOT										0.00	800,000,000	200,000,000
Total For MBF037										0.00	800,000,000	200,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.78008				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.50152				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	100.51151				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	101.03717				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	101.04889				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0

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 17/08/2018 Spot Bond				100.00000	0.00000	100.27737				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	99.89173				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	101.29440				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.00594	2.30000	103.95977				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	99.00538				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.32545				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	95.05208	100.00000	94.80519				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	42.64388	100.00000	42.53944				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	29.31545	100.00000	29.24366				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	29.39372	100.00000	29.32173				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	28.21050	100.00000	28.14065				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	53.14001	100.00000	53.00842				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.74811			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			10.03000	100.80060	10.03000	100.77365			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			10.08000	100.30867	10.08000	100.28172			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	103.11945			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	101.14458			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	101.19627			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			9.18000	103.17460	9.18000	103.14929			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			10.05000	99.74592	10.05000	99.71906			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			10.82500	98.10501	10.82500	98.07660			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	101.53781			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.85000	100.33150	10.85000	100.30200			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			10.10500	100.72254	10.10500	100.69542			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.67152				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			10.70000	100.78572	10.70000	102.18213				0.00	0	404,185,000
Total MMIG02 SPOT										0.00	0	404,185,000
Total For MMIG02										0.00	0	404,185,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.34578				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			12.36000	93.54513	12.36000	94.75989				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			11.91500	99.21781	11.91500	95.89618				0.00	0	1,055,738,200
Total MMIG05 SPOT										0.00	0	1,055,738,200
Total For MMIG05										0.00	0	1,055,738,200
MMS01 On 10/12/2016 Spot Bond			100.00000	62.91082	100.00000	62.75675				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			9.80500	100.64346	9.80500	100.61714				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			9.79500	101.78529	9.79500	101.75855				0.00	0	340,400
Total MTN04 SPOT										0.00	0	340,400
Total For MTN04										0.00	0	340,400
N4A211 On 14/08/2020 Spot Bond			100.89771	7.95837	100.89771	7.93850				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.05473	100.61875	8.03467				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.46907				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	101.56727				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.58692				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	101.80094				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	94.51229				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	12.78151	100.00000	12.75020				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.67933	100.00000	13.64583				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			10.98500	89.65126	10.98500	89.62493				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			10.70000	97.92960	10.70000	97.90171			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10/ On 25/07/2016 Spot Bond			8.61500	100.05436	8.61500	100.03153			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			10.29000	97.28847	10.29000	97.26166			0.00	0	5,950,600
Total NBK11A SPOT									0.00	0	5,950,600
Total For NBK11A									0.00	0	5,950,600
NBK12/ On 19/03/2021 Spot Bond			10.15000	101.28617	10.15000	101.25862			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			10.58500	99.87299	10.58500	99.84469			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.71573			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			10.51000	96.84247	10.51000	96.82553			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			10.75000	92.04923	10.75000	92.02275			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.77868			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			11.32000	90.10052	11.32000	90.07327			0.00	0	862,631,200
Total NBK16A SPOT									0.00	0	862,631,200
Total For NBK16A									0.00	0	862,631,200
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.66044			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			11.49000	94.50397	11.49000	94.47513			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.09327			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18J On 01/06/2020 Spot Bond			10.48000	98.22690	10.48000	98.19949			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.29014			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19J On 01/06/2022 Spot Bond			10.90000	96.81523	10.90000	96.78716			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.01565			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			11.56000	95.49755	11.56000	95.46823			0.00	0	5,013,000
Total NBK20A SPOT									0.00	0	5,013,000
Total For NBK20A									0.00	0	5,013,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.37574			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.76000	94.20712	11.76000	94.17754			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.34658			0.00	0	5,300,000,000
Total NBK21B SPOT									0.00	0	5,300,000,000
Total For NBK21B									0.00	0	5,300,000,000
NBK22J On 19/11/2022 Spot Bond			9.98500	103.28346	9.98500	103.25582			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.29970			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			11.41000	98.85485	11.41000	98.82471			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.44283			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			11.66000	98.54764	11.66000	98.51697			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.47164			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			10.82500	99.60978	10.82500	99.58077			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.47079			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	100.92377			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	99.87026			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	100.28106			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.30143			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.31357			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.31237			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.11442			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			9.96000	109.65942	9.96000	109.63014			0.00	0	603,612,400
Total NBK3A SPOT									0.00	0	603,612,400
Total For NBK3A									0.00	0	603,612,400
NBK4 On 28/10/2024 Spot Bond			11.88500	37.84223	11.88500	37.83063			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.00458			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.54000	104.19244	8.54000	104.16818			0.00	0	673,500
Total NBK9A SPOT									0.00	0	673,500
Total For NBK9A									0.00	0	673,500
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.50010			0.00	0	31,500
Total NBK9B SPOT									0.00	0	31,500
Total For NBK9B									0.00	0	31,500
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	98.35672			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	100.39007			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	101.60163			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	101.59890			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	101.47490			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	101.45758			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	101.45660			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0

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 31/01/2017 Spot Bond				100.00000	0.00000	100.74441				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	101.66677				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			11.05500	102.75003	11.05500	102.71966				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.65700				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			11.09000	101.60274	11.09000	101.57262				0.00	0	377,500
Total NCLN85 SPOT										0.00	0	377,500
Total For NCLN85										0.00	0	377,500
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.66677				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	101.50647				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	101.52413				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	101.68240				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	101.70194				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	99.99998				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.12740				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.66090				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.19345				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	100.91396				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.87611				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			11.26000	100.16829	11.26000	102.19164				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	98.87869				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.18440				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.10158				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	101.58793				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			12.40000	97.67408	12.40000	98.21809				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.06828				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	117.40706	9.44500	117.37730				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106.50100	10.00000	106.47400			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			2.33000	175.86427	2.33000	175.83854			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.75000	99.56375	2.75000	113.46850			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	194.32542	3.45000	194.29716			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			3.14000	109.98356	3.14000	109.96500			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			3.37500	153.94641	3.37500	144.37134			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			3.28500	156.19564	3.28500	155.93993			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			9.90000	99.06128	9.90000	99.03498			0.00	0	278,100
Total NMP20N SPOT									0.00	0	278,100
Total For NMP20N									0.00	0	278,100
NQ1A10 On 22/05/2020 Spot Bond			10.53000	99.96605	10.53000	99.93719			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	100.36260			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	100.19383			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.19993				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.19630				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.20697				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.73000	99.97277	10.73000	99.94337				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.20357				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	100.20116				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.21728				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			10.93000	99.97949	10.93000	99.94954				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.20600				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.20722				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.22766				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.25178				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.23713			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	100.21085			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			9.85000	108.75831	9.85000	108.72975			0.00	0	601,376,500
Total NRA018 SPOT									0.00	0	601,376,500
Total For NRA018									0.00	0	601,376,500
NRA02: On 31/10/2022 Spot Bond			10.63000	111.73229	10.63000	111.70051			0.00	0	610,199,800
Total NRA022 SPOT									0.00	0	610,199,800
Total For NRA022									0.00	0	610,199,800
NRA02: On 31/05/2023 Spot Bond			2.22500	177.00814	2.22500	176.98274			0.00	0	8,700,000,000
Total NRA023 SPOT									0.00	0	8,700,000,000
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.96000	104.97465	11.96000	104.94134			0.00	0	2,513,476,800
Total NRA028 SPOT									0.00	0	2,513,476,800
Total For NRA028									0.00	0	2,513,476,800
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.49102			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	101.70147			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.94836			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	99.91472			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	100.77363			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	100.05031			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.06384			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	17.20601	100.00000	17.16341			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.43322			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			11.05000	97.06291	11.05000	97.03423			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	101.90811			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			11.23000	96.22322	11.23000	99.73520			0.00	0	1,500,790,700
Total OML05 SPOT									0.00	0	1,500,790,700
Total For OML05									0.00	0	1,500,790,700
OML06 On 19/03/2027 Spot Bond			11.76500	95.88732	11.76500	98.53597		73,714,784,000.00		6,265,600	1,501,566,400
Total OML06 SPOT								73,714,784,000.00		6,265,600	1,501,566,400
Total For OML06								73,714,784,000.00		6,265,600	1,501,566,400
OML07 On 19/03/2030 Spot Bond			12.31000	96.03163	12.31000	97.67993			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	101.87005			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			11.75500	101.28802	11.75500	101.25623			0.00	0	1,001,419,800
Total OML09 SPOT									0.00	0	1,001,419,800
Total For OML09									0.00	0	1,001,419,800
OML10 On 14/09/2025 Spot Bond			12.21000	100.55536	12.21000	100.52262		2,442,000,000,000.00		200,000,000	1,104,629,900
Total OML10 SPOT								2,442,000,000,000.00		200,000,000	1,104,629,900
Total For OML10								2,442,000,000,000.00		200,000,000	1,104,629,900
OTCA2U On 31/07/2016 Spot Bond			100.00000	86.12440	100.00000	85.91885			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400				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	99.89406				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	98.39070				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.99990				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	100.57749				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PMM23 On 02/09/2016 Spot Bond			100.00000	79.95595	100.00000	79.78022				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.39950				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	100.99295				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.48779				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			10.80000	97.42425	10.80000	97.91536				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.71667			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	100.72519			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	100.74411			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.82539			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.84428			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	100.72725			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			9.13000	41.68756	9.13000	41.67740			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			7.59000	109.32813	7.59000	109.30575		135,454,176,000,000.00	17,846,400,000	201,290,566,800	
Total R159 SPOT								135,454,176,000,000.00	17,846,400,000	201,290,566,800	
Total For R159								135,454,176,000,000.00	17,846,400,000	201,290,566,800	
R159P On 15/09/2016 Spot Bond			7.42000	96.19140	7.42000	96.17215		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			9.40000	109.42848	9.31000	110.03660		250,760,633,720,000.00	2,473,485,173,800	2,252,080,206,700	
Total R186 SPOT								250,760,633,720,000.00	473,485,173,800	252,080,206,700	
Total For R186								250,760,633,720,000.00	473,485,173,800	252,080,206,700	
R187P On 21/12/2026 Spot Bond			9.05000	38.44352	9.05000	38.43423		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			8.97000	35.50635	8.97000	35.49784		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			1.82500	290.01565	1.82000	290.07103			13,358,270,000,000.00	7,319,600,000	22,838,300,000
Total R197 SPOT									13,358,270,000,000.00	7,319,600,000	22,838,300,000
Total For R197									13,358,270,000,000.00	7,319,600,000	22,838,300,000
R202 On 07/12/2033 Spot Bond			1.91000	238.14194	1.91000	238.10981			77,659,072,000,000.00	40,659,200,000	226,143,751,300
Total R202 SPOT									77,659,072,000,000.00	40,659,200,000	226,143,751,300
Total For R202									77,659,072,000,000.00	40,659,200,000	226,143,751,300
R2023 On 28/02/2023 Spot Bond			9.26500	92.41288	9.18500	92.77654			677,228,297,500,000.00	288,961,500,000	589,527,805,600
Total R2023 SPOT									677,228,297,500,000.00	288,961,500,000	589,527,805,600
Total For R2023									677,228,297,500,000.00	288,961,500,000	589,527,805,600
R203 On 15/09/2017 Spot Bond			8.31500	103.75604	8.24500	103.83187			634,353,075,500,000.00	797,877,700,000	1,012,848,900,200
Total R203 SPOT									634,353,075,500,000.00	797,877,700,000	1,012,848,900,200
Total For R203									634,353,075,500,000.00	797,877,700,000	1,012,848,900,200
R2030 On 31/01/2030 Spot Bond			9.69500	87.89034	9.69500	87.86748			423,601,167,000,000.00	353,130,600,000	840,193,764,600
Total R2030 SPOT									423,601,167,000,000.00	353,130,600,000	840,193,764,600
Total For R2030									423,601,167,000,000.00	353,130,600,000	840,193,764,600
R2032 On 31/03/2032 Spot Bond			9.83000	90.84418	9.83000	90.82037			034,174,075,708,000.00	308,664,707,600	389,949,720,100
Total R2032 SPOT									034,174,075,708,000.00	308,664,707,600	389,949,720,100
Total For R2032									034,174,075,708,000.00	308,664,707,600	389,949,720,100
R2035 On 28/02/2035 Spot Bond			9.89500	91.43248	9.89500	91.40862			129,506,509,141,500.00	114,149,217,700	684,478,324,000
Total R2035 SPOT									129,506,509,141,500.00	114,149,217,700	684,478,324,000
Total For R2035									129,506,509,141,500.00	114,149,217,700	684,478,324,000
R2037 On 31/01/2037 Spot Bond			9.94500	88.11143	9.94500	88.08794			066,678,406,000,000.00	207,810,800,000	617,309,503,400
Total R2037 SPOT									066,678,406,000,000.00	207,810,800,000	617,309,503,400
Total For R2037									066,678,406,000,000.00	207,810,800,000	617,309,503,400
R204 On 21/12/2018 Spot Bond			8.70000	99.86797	8.63000	100.01412			833,833,469,940,000.00	1,130,325,686,200	877,062,074,600
Total R204 SPOT									833,833,469,940,000.00	1,130,325,686,200	877,062,074,600
Total For R204									833,833,469,940,000.00	1,130,325,686,200	877,062,074,600
R2040 On 31/01/2040 Spot Bond			10.02000	91.57835	10.02000	91.55375			392,047,538,000,000.00	138,926,900,000	379,825,000,000
Total R2040 SPOT									392,047,538,000,000.00	138,926,900,000	379,825,000,000
Total For R2040									392,047,538,000,000.00	138,926,900,000	379,825,000,000
R2044 On 31/01/2044 Spot Bond			10.01500	88.94849	10.01500	88.92461			269,291,606,000,000.00	725,840,400,000	627,000,610,800
Total R2044 SPOT									269,291,606,000,000.00	725,840,400,000	627,000,610,800
Total For R2044									269,291,606,000,000.00	725,840,400,000	627,000,610,800
R2048 On 28/02/2048 Spot Bond			10.01500	88.01567	10.01500	87.99242			819,257,318,890,000.00	481,203,926,000	566,204,478,300
Total R2048 SPOT									819,257,318,890,000.00	481,203,926,000	566,204,478,300
Total For R2048									819,257,318,890,000.00	481,203,926,000	566,204,478,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			8.92000	95.57700	8.85000	95.77200			974,990,224,000,000.00	894,057,200,000	266,956,355,000
Total R207 SPOT									4,990,224,000,000.00	894,057,200,000	266,956,355,000
Total For R207									4,990,224,000,000.00	894,057,200,000	266,956,355,000
R208 On 31/03/2021 Spot Bond			9.07000	93.57486	9.00000	93.81651			345,405,091,054,000.00	148,335,732,200	524,670,844,900
Total R208 SPOT									15,405,091,054,000.00	148,335,732,200	524,670,844,900
Total For R208									15,405,091,054,000.00	148,335,732,200	524,670,844,900
R209 On 31/03/2036 Spot Bond			9.92500	70.90521	9.83500	71.47094			844,283,035,190,000.00	488,088,970,800	136,429,800,400
Total R209 SPOT									14,283,035,190,000.00	488,088,970,800	136,429,800,400
Total For R209									14,283,035,190,000.00	488,088,970,800	136,429,800,400
R210 On 31/03/2028 Spot Bond			1.88500	179.90190	1.88500	179.87774			83,176,379,000,000.00	44,125,400,000	122,006,055,300
Total R210 SPOT									13,176,379,000,000.00	44,125,400,000	122,006,055,300
Total For R210									13,176,379,000,000.00	44,125,400,000	122,006,055,300
R211 On 31/01/2017 Spot Bond			1.04500	135.72855	1.05000	135.70725			127,727,110,500,000.00	122,226,900,000	76,954,000,000
Total R211 SPOT									27,727,110,500,000.00	122,226,900,000	76,954,000,000
Total For R211									27,727,110,500,000.00	122,226,900,000	76,954,000,000
R212 On 31/01/2022 Spot Bond			1.82000	140.62905	1.82000	140.61037			64,264,564,000,000.00	35,310,200,000	227,119,500,000
Total R212 SPOT									14,264,564,000,000.00	35,310,200,000	227,119,500,000
Total For R212									14,264,564,000,000.00	35,310,200,000	227,119,500,000
R213 On 28/02/2031 Spot Bond			9.81500	78.21422	9.73000	78.75043			932,980,315,064,500.00	196,941,448,300	653,809,207,200
Total R213 SPOT									12,980,315,064,500.00	196,941,448,300	653,809,207,200
Total For R213									12,980,315,064,500.00	196,941,448,300	653,809,207,200
R214 On 28/02/2041 Spot Bond			9.93000	68.59284	9.93000	68.57487			250,477,976,389,000.00	226,634,237,300	674,753,745,200
Total R214 SPOT									10,477,976,389,000.00	226,634,237,300	674,753,745,200
Total For R214									10,477,976,389,000.00	226,634,237,300	674,753,745,200
R229C On 15/03/2016 Spot Bond			7.41000	99.75698	7.41000	99.73678			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			7.42000	96.19140	7.42000	96.17215			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			7.41000	97.81563	7.41000	97.79621			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			7.47000	94.29792	7.47000	94.27902			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			8.22000	90.05348	8.22000	90.03367			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			8.27000	86.42364	8.27000	86.40451			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			8.63500	82.32599	8.63500	82.30698			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			8.61500	78.96106	8.61500	78.94287			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.59500	75.74820	8.59500	75.73078			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			8.58500	72.65352	8.58500	72.63684			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			8.81000	69.02023	8.81000	69.00397			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			8.79000	66.16899	8.79000	66.15344			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			8.92000	62.96643	8.92000	62.95142			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			8.89000	60.37853	8.89000	60.36419			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			8.86000	57.91365	8.86000	57.89993			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			8.83000	55.56536	8.83000	55.55225			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			8.79000	53.36494	8.79000	53.35239				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			8.75000	51.27131	8.75000	51.25932				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			9.25000	47.20953	9.25000	47.19787				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			9.21000	45.27470	9.21000	45.26357				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.17000	43.43580	9.17000	43.42517				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			9.13000	41.68756	9.13000	41.67740				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			9.09000	40.02502	9.09000	40.01530				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			9.05000	38.44352	9.05000	38.43423				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			9.01000	36.93867	9.01000	36.92978				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			8.97000	35.50635	8.97000	35.49784				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	101.82493				0.00	0	310,000,000
Total RCSB03 SPOT										0.00	0	310,000,000
Total For RCSB03										0.00	0	310,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.97048				0.00	80,000,000	870,000,000
Total RCSB05 SPOT										0.00	80,000,000	870,000,000
Total For RCSB05										0.00	80,000,000	870,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.76883			0.00	0	870,000,000
Total RCSB06 SPOT									0.00	0	870,000,000
Total For RCSB06									0.00	0	870,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.07834			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	40.64136	100.00000	40.54071			0.00	0	290,000,000
Total RCSB1U SPOT									0.00	0	290,000,000
Total For RCSB1U									0.00	0	290,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	36.05644	100.00000	35.96813			0.00	0	1,000,000,000
Total RCSB2U SPOT									0.00	0	1,000,000,000
Total For RCSB2U									0.00	0	1,000,000,000
RCSB3 On 17/03/2017 Spot Bond			100.00000	47.06878	100.00000	46.95349			0.00	0	770,000,000
Total RCSB3U SPOT									0.00	0	770,000,000
Total For RCSB3U									0.00	0	770,000,000
RCSB5 On 10/12/2016 Spot Bond			100.00000	67.81750	100.00000	67.65141			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	24.46265	100.00000	24.40275			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	29.64753	100.00000	29.56580			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	8.66806	100.00000	8.64208			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	21.23013	100.00000	21.17161			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	16.09355	100.00000	16.04918			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.99831	100.00000	10.96800			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.79887			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	101.55631			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	100.40313			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.04656			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.45365			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	100.12979			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	100.69794			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.15011			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC27 SPOT									0.00	0	0
Total For RDFC27									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.21823			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	100.89434			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.19953				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	102.28384				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	101.68719				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	27.04320	100.00000	26.97768				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	15.62065	100.00000	15.58280				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.97411	100.00000	10.94752				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.15091	100.00000	9.12874				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	100.96340				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	100.62467				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	101.99347				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.06707				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.22161				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	99.88650				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.17505				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	89.69097				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	98.74050				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	98.50627				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	102.04916				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	86.68750				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	102.52294	12.35000	102.48920				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.42130	100.00000	16.38064				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	103.43422				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	13.55262	100.00000	13.51979				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	58.73634	100.00000	58.59249				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	15.57214	100.00000	15.55315				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	57.60143	100.00000	57.45879				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	104.64748				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	60.74507				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			10.32000	102.25723	10.32000	102.22912				0.00	0	3,280,500
Total RW21 SPOT										0.00	0	3,280,500
Total For RW21										0.00	0	3,280,500
RW23 On 10/12/2023 Spot Bond			10.73500	95.80399	10.73500	95.77663				0.00	0	5,185,100
Total RW23 SPOT										0.00	0	5,185,100
Total For RW23										0.00	0	5,185,100
RW28 On 10/12/2028 Spot Bond			11.08000	96.68224	11.08000	96.65376				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	101.24369				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			8.79000	104.34055	8.79000	104.31589				0.00	0	203,346,600
Total SBK12 SPOT										0.00	0	203,346,600
Total For SBK12										0.00	0	203,346,600
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.66697				0.00	0	507,100
Total SBK13 SPOT										0.00	0	507,100
Total For SBK13										0.00	0	507,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			10.34500	101.35501	10.34500	101.32708			0.00	0	799,800
Total SBK14 SPOT									0.00	0	799,800
Total For SBK14									0.00	0	799,800
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.26547			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.30742			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.76773			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	98.71350			0.00	400,000,000	200,000,000
Total SBK18 SPOT									0.00	400,000,000	200,000,000
Total For SBK18									0.00	400,000,000	200,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.85895			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.21425			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.57168			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.22059			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			12.78500	97.84631	12.78500	97.81300			0.00	0	2,013,000,000
Total SBK23 SPOT									0.00	0	2,013,000,000
Total For SBK23									0.00	0	2,013,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.16164			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			10.13000	100.10504	10.13000	100.07801			0.00	0	2,383,451,500
Total SBK9 SPOT									0.00	0	2,383,451,500
Total For SBK9									0.00	0	2,383,451,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			9.64500	101.90227	9.64500	101.87589			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	102.09354			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.31688			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.92500	103.94080	8.92500	103.91587			0.00	0	784,600
Total SBS13 SPOT									0.00	0	784,600
Total For SBS13									0.00	0	784,600
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.89003			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	102.02215			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.41690			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			10.80000	99.48771	10.80000	99.45912		95,472,000,000,000.00	8,840,000,000	4,420,314,600	
Total SBS19 SPOT								15,472,000,000,000.00	8,840,000,000	4,420,314,600	
Total For SBS19								15,472,000,000,000.00	8,840,000,000	4,420,314,600	
SBS20 On 15/05/2026 Spot Bond			11.21000	96.03004	11.21000	96.00127		0.00	0	7,625,600	
Total SBS20 SPOT								0.00	0	7,625,600	
Total For SBS20								0.00	0	7,625,600	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.40362		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.33394		0.00	310,000,000	310,000,000	
Total SBS23 SPOT								0.00	310,000,000	310,000,000	
Total For SBS23								0.00	310,000,000	310,000,000	
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.77226		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25 On 24/05/2019 Spot Bond			9.75000	100.02448	9.75000	99.99833			78,000,000,000,000.00	8,000,000,000	4,006,442,800
Total SBS25 SPOT									'8,000,000,000,000.00	8,000,000,000	4,006,442,800
Total For SBS25									'8,000,000,000,000.00	8,000,000,000	4,006,442,800
SBS26 On 28/02/2017 Spot Bond			100.00000	44.84227	100.00000	44.74248			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			10.67500	97.44993	10.67500	97.42209			0.00	0	15,739,400
Total SBS27 SPOT									0.00	0	15,739,400
Total For SBS27									0.00	0	15,739,400
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.50455			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			9.77000	98.95463	9.77000	98.92886			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			11.22000	84.09879	11.22000	84.07357			0.00	0	541,100
Total SBS3 SPOT									0.00	0	541,100
Total For SBS3									0.00	0	541,100
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	98.82546			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			10.96000	94.65804	10.96000	94.63045			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	101.50838			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	101.54769			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			11.11000	99.11324	11.11000	99.08381			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	100.87016			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.68493			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			10.22000	93.64501	10.22000	93.61937			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			11.30000	88.61988	11.30000	88.59313			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.98000	85.69467	11.98000	85.66729			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			10.77000	93.45267	10.77000	93.42574			0.00	0	590,950,300
Total SBS4 SPOT									0.00	0	590,950,300
Total For SBS4									0.00	0	590,950,300
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.44792			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			10.82500	99.08860	10.82500	99.05990			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			11.39000	98.90454	11.39000	98.87445			0.00	0	10,141,800
Total SBS42 SPOT									0.00	0	10,141,800
Total For SBS42									0.00	0	10,141,800
SBS43 On 12/11/2027 Spot Bond			11.56000	98.61210	11.56000	98.58167		43,928,000,000,000.00	3,800,000,000	3,800,000,000	3,800,000,000
Total SBS43 SPOT								13,928,000,000,000.00	3,800,000,000	3,800,000,000	3,800,000,000
Total For SBS43								13,928,000,000,000.00	3,800,000,000	3,800,000,000	3,800,000,000
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.36928			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.37995			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.79500	104.72622	9.79500	104.69870			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.38812			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.99000	102.87258	7.99000	102.85067			0.00	0	50,000,000,000
Total SBS9 SPOT									0.00	0	50,000,000,000
Total For SBS9									0.00	0	50,000,000,000
SBSI11 On 07/12/2023 Spot Bond			2.92000	119.10618	2.92000	270.26418			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.93000	133.37255	1.93000	134.63436			0.00	0	5,000,000,000
Total SBSI12 SPOT									0.00	0	5,000,000,000
Total For SBSI12									0.00	0	5,000,000,000
SBSI14 On 07/12/2033 Spot Bond			3.46000	193.28139	3.46000	193.45134			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	34.32984	100.00000	34.24577			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.17981			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	62.14420	100.00000	61.99201			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				173.27549	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			2.32000	119.61811	2.32000	134.16308			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	102.69212	6.50000	102.67417			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	102.57568			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	102.69976			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			9.74500	100.32298	9.74500	100.29691			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.93265			0.00	0	6,670,000
Total SHS06 SPOT									0.00	0	6,670,000
Total For SHS06									0.00	0	6,670,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.14895			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.51039			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	52.87715	100.00000	52.74621			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	106.50100	10.00000	106.47400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.73131			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.70042				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	93.33333	100.00000	93.09463				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	65.93745	100.00000	65.77595				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	55.75209	100.00000	55.61702				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			9.84500	100.24410	9.84500	100.21764				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	100.99356				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	100.19715				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.43417				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.48631				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			10.90000	98.10421	10.90000	98.07577				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.46673				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	101.01904				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.06698				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	16.05539	100.00000	17.98334				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			8.84000	100.79218	8.84000	100.76872				0.00	0	1,140,653,300
Total SLI2 SPOT										0.00	0	1,140,653,300
Total For SLI2										0.00	0	1,140,653,300
SLI3 On 15/08/2018 Spot Bond			10.43000	96.73541	10.43000	96.70839				0.00	0	629,200
Total SLI3 SPOT										0.00	0	629,200
Total For SLI3										0.00	0	629,200
SNT01 On 15/09/2017 Spot Bond			9.64500	101.90227	9.64500	101.87589				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	100.20717				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.48178				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.20360				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.20845				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	100.51404				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			8.94500	101.89341	8.94500	101.86914				0.00	0	1,611,800
Total SSA01 SPOT										0.00	0	1,611,800
Total For SSA01										0.00	0	1,611,800
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.94947				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.86665			0.00	0	94,400
Total SSA05 SPOT									0.00	0	94,400
Total For SSA05									0.00	0	94,400
SSA06 On 16/04/2020 Spot Bond			10.67500	94.50448	10.67500	94.47764			0.00	0	400,000,000
Total SSA06 SPOT									0.00	0	400,000,000
Total For SSA06									0.00	0	400,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.02322			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	101.54549			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	100.82885			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			10.57000	88.13129	10.57000	88.10649			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			10.57000	88.13129	10.57000	88.10649			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			10.27000	91.49396	10.27000	91.46880			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.73869			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			9.12500	102.62143	9.12500	102.59627			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.77000	112.87332	2.77000	113.28582			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			9.94000	96.92929	9.94000	96.90359			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond			8.50000	100.76592	8.50000	100.11689			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			11.33000	96.96193	11.33000	96.93273			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.60000	67.73419	11.60000	67.71355			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.90887			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.91266			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.51896			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	101.01648			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	99.24809			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.16456			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.76391			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	99.99979			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03! On 17/11/2020 Spot Bond				100.00000	0.00000	100.34567				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03! On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	99.90617				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				100.00000	0.00000	99.84966				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	99.73236				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.58280				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	98.73207				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY1284 On 22/03/2016 Spot Bond				100.00000	0.00000	99.60681				0.00	0	0
Total SY1284 SPOT										0.00	0	0
Total For SY1284										0.00	0	0
SY1285 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY1286 On 18/08/2016 Spot Bond				100.00000	0.00000	100.31106				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	100.10417				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY128E On 29/03/2016 Spot Bond			100.00000	93.35038	100.00000	93.11224			080,000,000,000,000.00	70,800,000,000	55,200,000,000
Total SY1288 SPOT									10,000,000,000,000.00	70,800,000,000	55,200,000,000
Total For SY1288									10,000,000,000,000.00	70,800,000,000	55,200,000,000
SZ25 On 30/09/2025 Spot Bond			9.96000	97.95845	9.96000	97.93243			0.00	0	808,700
Total SZ25 SPOT									0.00	0	808,700
Total For SZ25									0.00	0	808,700
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.20723			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.21572			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			10.50000	86.79561	10.50000	96.05496			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.86842			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.62994			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	99.84428			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.45955			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	100.98158			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TFS133 SPOT									0.00	0	0
Total For TFS133									0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.64407			0.00	0	0
Total TFS134 SPOT									0.00	0	0
Total For TFS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.19625			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.22509			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.31672			0.00	1,120,000,000	280,000,000
Total TFS137 SPOT									0.00	1,120,000,000	280,000,000
Total For TFS137									0.00	1,120,000,000	280,000,000
TFS84 On 28/07/2016 Spot Bond			8.14000	101.03768	8.14000	101.01587			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	100.93450			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	100.95838			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.95405	7.83000	100.93275			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.92137			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.95122			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	90.49461	7.39000	100.88105			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.92137			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.92919			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0

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 ¹ On 18/07/2017 Spot Bond			7.16000	90.77145	7.16000	100.85398				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	101.00968				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.00491				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.11936				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.10387				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.57104				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.51766				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.89848				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.93628				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	101.06197	8.73000	101.03824				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.70470				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.92919				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			10.10000	83.73001	10.10000	97.04163			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	100.57040			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	100.95121			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	100.98936			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	100.97639			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	100.99417			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.09301			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.11220			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.07049			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.45862			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46328			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46897			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.20071				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.20665				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			10.45000	96.64841	10.45000	96.59666				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.20309				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.21140				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			10.36000	95.05829	10.36000	95.03191				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.20602				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.21572				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			10.47000	81.69126	10.47000	94.06695				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.22205				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.22205				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.22663				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.22663				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.24096				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.24096				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.24600				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.24576				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.31708				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.31708				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.48681				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.32294				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.19763				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.20285				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.21140				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond			10.60000	95.97192	10.60000	95.78256				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.19786				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.20309				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	100.21258				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			10.49000	97.24773	10.49000	97.24949				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.22205				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.22229				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	100.23860				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	100.24049				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	100.32289				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.31591				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	100.95241				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A On 18/04/2036 Spot Bond			101.06155	6.44964	101.06155	6.43369				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.99534				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	90.55788	100.00000	90.33754				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.07566				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	100.93450				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	100.94644				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	100.95241				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0

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	100.92734			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	100.94644			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.01207			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.01207			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.01207			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.10745			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.13128			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.10149			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.57699			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.60663			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.59478			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			10.67000	85.64581	10.67000	85.58498		1,067,000,000,000.00		100,000,000	11,050,000,000
Total TL20 SPOT								1,067,000,000,000.00		100,000,000	11,050,000,000
Total For TL20								1,067,000,000,000.00		100,000,000	11,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.50100	10.00000	106.47400			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			9.17500	102.88597	9.17500	102.86062			0.00	0	46,075,488,500
Total TN17 SPOT									0.00	0	46,075,488,500
Total For TN17									0.00	0	46,075,488,500
TN20 On 17/09/2020 Spot Bond			10.54000	104.69511	10.54000	104.66557		282,472,000,000.00		26,800,000	24,539,463,800
Total TN20 SPOT								282,472,000,000.00		26,800,000	24,539,463,800
Total For TN20								282,472,000,000.00		26,800,000	24,539,463,800
TN20U On 14/04/2020 Spot Bond			100.00000	2.53929	100.00000	2.53307			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			11.13500	101.76869	11.13500	101.73840			0.00	0	32,332,913,100
Total TN23 SPOT									0.00	0	32,332,913,100
Total For TN23									0.00	0	32,332,913,100
TN25 On 19/08/2025 Spot Bond			11.33000	89.87052	11.33000	89.84332		294,580,000,000,000.00	26,000,000,000		38,805,426,900
Total TN25 SPOT								14,580,000,000,000.00	26,000,000,000		38,805,426,900
Total For TN25								14,580,000,000,000.00	26,000,000,000		38,805,426,900
TN27 On 14/11/2027 Spot Bond			11.34000	87.06464	11.34000	87.03827			0.00	0	10,495,484,400
Total TN27 SPOT									0.00	0	10,495,484,400
Total For TN27									0.00	0	10,495,484,400
TN30 On 09/10/2030 Spot Bond			11.77500	95.37332	11.77500	95.34351		117,750,000,000,000.00	10,000,000,000		7,400,000,000
Total TN30 SPOT								17,750,000,000,000.00	10,000,000,000		7,400,000,000
Total For TN30								17,750,000,000,000.00	10,000,000,000		7,400,000,000
TN40 On 09/10/2040 Spot Bond			12.03000	94.22364	12.03000	94.19357			0.00	0	1,910,000,000
Total TN40 SPOT									0.00	0	1,910,000,000
Total For TN40									0.00	0	1,910,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.90053			0.00	0	550,000,000
Total TNF16 SPOT									0.00	0	550,000,000
Total For TNF16									0.00	0	550,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.02937			0.00	0	48,338,500
Total TNF18 SPOT									0.00	0	48,338,500
Total For TNF18									0.00	0	48,338,500
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.42715			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.37758			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.50262			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.37800			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.38662			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.38919			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	106.50100	10.00000	106.47400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	101.25352			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	101.22508			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	101.04775			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.94496			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.04512			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			10.50000	98.78100	10.50000	98.75323			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	100.10379	10.00000	100.07783			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	100.10120	9.75000	100.07590			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	10.10056	100.00000	10.07532			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	102.32221			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	102.44523			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			10.75000	98.12551	10.75000	98.52117			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	102.64034			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	103.03040			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	103.92969			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.67746				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	101.77433				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	9.32817	100.00000	9.30532				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	9.93615	100.00000	9.91181				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	101.82814				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	10.30093	100.00000	10.27570				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.83890				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	10.60492	100.00000	10.57895				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.14004				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	14.31361	100.00000	14.27856				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	102.80586				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	18.38708	100.00000	18.34206				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	15.52528	100.00000	15.48683			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	1.56015	100.00000	1.55629			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP18E On 03/03/2016 Spot Bond				100.00000	0.00000	99.98115			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP18E On 17/03/2016 Spot Bond				100.00000	0.00000	99.71153			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP18E On 31/03/2016 Spot Bond				100.00000	0.00000	99.44229			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP19C On 12/05/2016 Spot Bond				100.00000	0.00000	98.64633			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	98.36389			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	98.07285			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
TSP19E On 18/08/2016 Spot Bond				100.00000	0.00000	96.73467			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TSP19E On 15/09/2016 Spot Bond				100.00000	0.00000	96.12187			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	95.66272			0.00	0	0
Total TSP197 SPOT									0.00	0	0
Total For TSP197									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	95.36454				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	94.58883				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	94.24666				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	96.76920				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	92.56961				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	93.11125				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.21826	100.00000	16.17809				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC125 On 18/03/2016 Spot Bond				100.00000	0.00000	101.47370				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC129 On 13/04/2016 Spot Bond				100.00000	0.00000	100.94114				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC132 On 04/05/2016 Spot Bond				100.00000	0.00000	100.55769				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC135 On 25/05/2016 Spot Bond				100.00000	0.00000	100.12424				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC137 On 08/03/2016 Spot Bond				100.00000	0.00000	101.58428				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0

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 08/06/2016 Spot Bond				100.00000	0.00000	99.88509				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.00000	0.00000	101.44658				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	100.98968				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	88.80779	100.00000	88.59223				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 08/03/2016 Spot Bond				100.00000	0.00000	100.57205				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	100.59057				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	100.54815				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	100.51288				0.00	0	0
Total TWC149 SPOT										0.00	0	0
Total For TWC149										0.00	0	0
TWC15 On 10/03/2016 Spot Bond				100.00000	0.00000	100.37521				0.00	0	0
Total TWC150 SPOT										0.00	0	0
Total For TWC150										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	100.38692				0.00	0	0
Total TWC151 SPOT										0.00	0	0
Total For TWC151										0.00	0	0
TWC15 On 23/03/2016 Spot Bond				100.00000	0.00000	100.27935				0.00	0	0
Total TWC154 SPOT										0.00	0	0
Total For TWC154										0.00	0	0
TWC15 On 23/05/2016 Spot Bond				100.00000	0.00000	100.18328				0.00	0	0
Total TWC155 SPOT										0.00	0	0
Total For TWC155										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC15 On 30/03/2016 Spot Bond				100.00000	0.00000	100.09989				0.00	0	0
Total TWC157 SPOT										0.00	0	0
Total For TWC157										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	101.00541				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	100.11147				0.00	0	0
Total TWCJ25 SPOT										0.00	0	0
Total For TWCJ25										0.00	0	0
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.92815				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
TWCM2 On 27/05/2016 Spot Bond				100.02846	0.00000	100.10332				0.00	0	0
Total TWCM25 SPOT										0.00	0	0
Total For TWCM25										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.40000	101.17497	10.40000	101.14709				0.00	0	1,653,500
Total UG21 SPOT										0.00	0	1,653,500
Total For UG21										0.00	0	1,653,500
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	8.90177	100.00000	8.88396				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.14258	100.00000	8.12263				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	8.47865	100.00000	8.45789				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	8.78438	100.00000	8.76107				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	8.69920	100.00000	8.68179				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB02L On 20/04/2023 Spot Bond			100.00000	8.05038	100.00000	8.03066			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.26485	100.00000	8.24460			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	8.55463	100.00000	8.53194			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	101.35814			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	103.62959			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	101.14555			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	103.12342			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	100.61357			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	100.54185			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	100.54255			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	101.43160			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	101.43030			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.53447				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	99.86534				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	8.36557	100.00000	8.34882				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	7.79974	100.00000	7.78065				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.63160	100.00000	9.60802				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	4.96113	100.00000	4.94797				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	8.16300	100.00000	8.14666				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	7.70755	100.00000	7.68868				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	9.84563	100.00000	9.82152				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	4.73139	100.00000	4.71883				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	0.00048	100.00000	0.00047				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.98000	104.24440	7.98000	104.22204				0.00	0	2,400,604,100
Total WS04 SPOT										0.00	0	2,400,604,100
Total For WS04										0.00	0	2,400,604,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			1.59000	241.77652	1.59000	241.74592			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.71500	102.67701	8.71500	102.65296			0.00	0	2,000,440,800
Total WSP2 SPOT									0.00	0	2,000,440,800
Total For WSP2									0.00	0	2,000,440,800
WSP3 On 28/05/2019 Spot Bond			9.18500	101.84045	9.18500	101.81534			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			9.47500	100.72133	9.47500	100.69572			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.71000	99.48558	9.71000	99.45967			0.00	0	121,244,000
Total WSP5 SPOT									0.00	0	121,244,000
Total For WSP5									0.00	0	121,244,000
Z083 On 30/09/2019 Spot Bond			8.57500	74.07462	8.57500	74.05753			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	68.26959	100.00000	68.14007			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									93,845,529,769,453,000.00	740,862,600,000	148,763,778,000
Total for SPOT :									93,845,529,769,453,000.00	740,862,600,000	148,763,778,000
Total Futures									93,845,530,639,892,800.00	740,862,610,312	148,764,413,441
Total Options									0.00	0	56,953
Grand Total:									93,845,530,639,892,800.00	740,862,610,312	148,764,470,394