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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2015

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 05/05/2016 Bond Future			128.84864	128.84864	128.89731	128.89731			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/05/2016 Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/05/2016 Bond Future	129.01	Put			112.69000	0.11269	161,360		0.00	0	0
EL28 On 05/05/2016 Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/05/2016 Bond Future	128.99	Put			92.69000	0.09269	141,360		0.00	0	0
EL28 On 05/05/2016 Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/05/2016 Bond Future	129.00	Put			102.69000	0.10269	151,360		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0
ES33 On 04/02/2016 Bond Future			10.12913	81.62014	10.20472	81.10937			0.00	0	6,569
ES33 On 05/05/2016 Bond Future			10.21984	79.23058	10.29764	78.71288			0.00	0	0
ES33 On 04/08/2016 Bond Future			10.30572	80.66057	10.38621	80.13284			0.00	0	0
Total ES33 Future									0.00	0	6,569
ES33 On 04/02/2016 Bond Future	10.00	Put			1,395.13000	1.39513	884,360		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			1,326.11000	1.32611	815,340		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			1,464.24000	1.46424	953,470		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			2,078.04000	2.07804	1,560,340		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			2,009.17000	2.00917	1,491,470		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			1,940.40000	1.94040	1,422,700		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	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			829.93000	0.82993	302,200		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			962.68000	0.96268	434,950		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			896.26000	0.89626	368,530		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,569
I2025	On	04/02/2016	Bond Future			123.95090	123.95090	123.99982	123.99982			0.00	0	950
I2025	On	05/05/2016	Bond Future			126.08614	126.08614	126.13891	126.13891			0.00	0	0
Total I2025 Future												0.00	0	950
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			1,990.18000	1.99018	2,039,100		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,000.18000	2.00018	2,049,100		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,010.18000	2.01018	2,059,100		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			138.91000	0.13891	86,140		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			128.91000	0.12891	76,140		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			148.91000	0.14891	96,140		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	950
I2033	On	04/02/2016	Bond Future			104.97837	104.97837	105.01857	105.01857			0.00	0	185
I2033	On	05/05/2016	Bond Future			105.81253	105.81253	105.85578	105.85578			0.00	0	0
Total I2033 Future												0.00	0	185
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,618.57000	2.61857	2,578,370		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,608.57000	2.60857	2,568,370		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,628.57000	2.62857	2,588,370		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			3,465.78000	3.46578	3,422,530		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			3,455.78000	3.45578	3,412,530		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			3,445.78000	3.44578	3,402,530		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	185
I2038	On	04/02/2016	Bond Future			128.89818	128.89818	128.94751	128.94751			322,245,450.00	2,500	10,389
I2038	On	05/05/2016	Bond Future			131.11881	131.11881	131.17212	131.17212			0.00	0	0
Total I2038 Future												322,245,450.00	2,500	10,389
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			2,042.49000	2.04249	2,091,820		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			2,052.49000	2.05249	2,101,820		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			2,062.49000	2.06249	2,111,820		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			172.12000	0.17212	118,810		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			162.12000	0.16212	108,810		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			182.12000	0.18212	128,810		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												322,245,450.00	2,500	10,389
I2046	On	04/02/2016	Bond Future			130.10666	130.10666	130.15530	130.15530			0.00	0	8,112
I2046	On	05/05/2016	Bond Future			130.91929	130.91929	130.97217	130.97217			0.00	0	0
Total I2046 Future												0.00	0	8,112
I2046	On	04/02/2016	Bond Future	127.99	Call			2,165.30000	2.16530	2,116,660		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,155.30000	2.15530	2,106,660		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,145.30000	2.14530	2,096,660		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			982.17000	0.98217	929,290		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	05/05/2016	Bond Future	130.00	Call			972.17000	0.97217	919,290		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			962.17000	0.96217	909,290		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	8,112
I2050	On	04/02/2016	Bond Future			135.92233	135.92233	135.64548	135.64548			0.00	0	6,246
I2050	On	05/05/2016	Bond Future			138.26378	138.26378	137.98541	137.98541			0.00	0	0
Total I2050 Future												0.00	0	6,246
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			2,344.52000	2.34452	2,067,670		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			2,354.52000	2.35452	2,077,670		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			2,364.52000	2.36452	2,087,670		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	273,780		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			4.59000	0.00459	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	263,780		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			14.59000	0.01459	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	253,780		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			24.59000	0.02459	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	6,246
R186	On	04/02/2016	Bond Future			8.59744	114.67393	8.67250	114.10606		9.51	0.00	0	52,545
R186	On	05/05/2016	Bond Future			8.65901	116.64044	8.73663	116.06558		9.25	0.00	0	0
R186	On	04/08/2016	Bond Future			8.71344	113.44429	8.79429	112.85805		9.40	0.00	0	0
Total R186 Future												0.00	0	52,545
R186	On	04/02/2016	Bond Future	9.20	Call			0.00000	0.00000	5,035,320	9.71	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			0.00000	0.00000	584,320	9.71	1,869,824.00	3,200	2,500
R186	On	04/02/2016	Bond Future	8.75	Call			2,358.20000	2.35820	2,714,040	9.51	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,775.94000	1.77594	1,563,910	9.51	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			2,568.54000	2.56854	2,939,740	9.53	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			1,612.80000	1.61280	1,416,130	9.53	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.85	Call			2,788.44000	2.78844	3,174,470	9.55	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			1,460.92000	1.46092	1,279,080	9.55	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,172.13000	1.17213	1,416,450	9.39	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			3,252.50000	3.25250	2,928,950	9.39	0.00	0	0
R186	On	04/02/2016	Bond Future	8.45	Call			0.00000	0.00000	1,570,920	9.40	1,413,828.00	900	900
R186	On	04/02/2016	Bond Future	8.45	Put			0.00000	0.00000	2,697,810	9.40	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Call			2,157.69000	2.15769	2,498,580	9.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.70	Put			1,950.61000	1.95061	1,723,630	9.49	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.51	Call			71.63000	0.07163	108,820	9.17	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,321.05000	9.32105	8,790,370	9.17	0.00	0	0
R186	On	04/02/2016	Bond Future	7.90	Call			300.58000	0.30058	398,120	9.22	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			6,336.03000	6.33603	5,865,700	9.22	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.00000	0.00000	563,360	9.27	1,802,752.00	3,200	2,500
R186	On	04/02/2016	Bond Future	8.02	Put			0.00000	0.00000	5,065,070	9.27	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			66.04000	0.06604	101,120	9.17	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,483.42000	9.48342	8,950,630	9.17	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			68.72000	0.06872	104,910	9.17	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			9,402.08000	9.40208	8,870,400	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			1,718.00000	1.71800	1,955,850	9.12	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,621.53000	4.62153	4,284,520	9.12	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,536.02000	9.53602	9,053,620	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			1,665.45000	1.66545	1,898,670	9.12	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,721.94000	4.72194	4,380,300	9.12	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			1,691.59000	1.69159	1,927,120	9.12	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			0.00000	0.00000	3,328,580	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			0.00000	0.00000	2,655,110	9.25	10,089,418.00	3,800	1,900
R186	On	05/05/2016	Bond Future	8.85	Call			3,397.85000	3.39785	3,740,750	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,671.57000	4.67157	4,332,240	9.12	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			2,565.39000	2.56539	2,333,430	9.29	0.00	0	5,350
R186	On	05/05/2016	Bond Future	7.56	Call			375.42000	0.37542	467,880	8.92	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,765.62000	4.76562	4,469,160	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			2,642.07000	2.64207	2,933,410	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,722.04000	4.72204	4,427,140	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			2,581.57000	2.58157	2,869,410	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,809.84000	4.80984	4,511,440	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			2,611.53000	2.61153	2,901,310	9.32	0.00	0	0
Total R186 Option												15,175,822.00	11,100	36,205
Total For R186												15,175,822.00	11,100	88,750
R197	On	04/02/2016	Bond Future			292.90252	292.90252	293.91363	293.91363			0.00	0	724
R197	On	05/05/2016	Bond Future			297.94793	297.94793	298.98382	298.98382			0.00	0	0
Total R197 Future												0.00	0	724
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			3,076.37000	3.07637	4,087,480		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			3,086.37000	3.08637	4,097,480		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			3,096.37000	3.09637	4,107,480		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2016	Bond Future	300.01	Put			1,026.18000	1.02618	2,062,070		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			1,006.18000	1.00618	2,042,070		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			1,016.18000	1.01618	2,052,070		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	724
R202	On	04/02/2016	Bond Future			242.25454	242.25454	242.34863	242.34863			605,636,350.00	2,500	51,066
R202	On	05/05/2016	Bond Future			246.42714	246.42714	246.52885	246.52885			0.00	0	0
Total R202 Future												605,636,350.00	2,500	51,066
R202	On	04/02/2016	Bond Future	239.99	Call			2,358.63000	2.35863	2,264,540		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			2,348.63000	2.34863	2,254,540		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			2,338.63000	2.33863	2,244,540		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			461.15000	0.46115	562,860		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			471.15000	0.47115	572,860		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			481.15000	0.48115	582,860		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												605,636,350.00	2,500	51,066
R2023	On	04/02/2016	Bond Future			8.38473	100.13220	8.45557	99.76929		7.17	0.00	0	9,691
R2023	On	05/05/2016	Bond Future			8.44989	97.92221	8.52367	97.55533		7.20	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.50546	99.68918	8.58312	99.31478		6.92	0.00	0	0
Total R2023 Future												0.00	0	9,691
R2023	On	04/02/2016	Bond Future	8.01	Call			461.46000	0.46146	599,690	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,772.76000	2.77276	2,548,080	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			436.35000	0.43635	569,990	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,853.01000	2.85301	2,623,740	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			448.78000	0.44878	584,700	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,812.74000	2.81274	2,585,750	6.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,285.87000	1.28587	1,462,130	7.13	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,706.01000	2.70601	2,515,390	7.13	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,305.65000	1.30565	1,483,480	7.13	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,675.29000	2.67529	2,486,240	7.13	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,325.90000	1.32590	1,505,010	7.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/05/2016	Bond Future	8.26	Put			2,645.07000	2.64507	2,457,300	7.13	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,235.41000	3.23541	3,047,450	6.85	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,586.93000	1.58693	1,774,330	6.85	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,205.80000	3.20580	3,018,800	6.85	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,606.59000	1.60659	1,795,280	6.85	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,176.37000	3.17637	2,990,660	6.85	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			1,567.42000	1.56742	1,753,860	6.85	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,691
R203	On	04/02/2016	Bond Future			7.38034	104.60730	7.44258	104.51434		1.68	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.46164	102.23286	7.53418	102.14072		1.48	0.00	0	0
R203	On	04/08/2016	Bond Future			7.50443	104.07783	7.59534	103.98309		1.21	0.00	0	0
Total R203 Future												0.00	0	15,947
R203	On	04/02/2016	Bond Future	7.24	Call			110.48000	0.11048	234,000	1.63	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			413.48000	0.41348	444,040	1.63	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			115.03000	0.11503	240,210	1.63	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			403.04000	0.40304	435,260	1.63	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			119.90000	0.11990	246,530	1.63	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			392.93000	0.39293	426,600	1.63	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			240.89000	0.24089	287,880	1.46	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			615.26000	0.61526	570,110	1.46	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			245.69000	0.24569	293,170	1.46	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			607.30000	0.60730	562,640	1.46	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			250.54000	0.25054	298,520	1.46	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			599.40000	0.59940	555,240	1.46	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			254.99000	0.25499	307,980	1.19	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			605.09000	0.60509	563,340	1.19	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			247.12000	0.24712	298,940	1.19	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			618.16000	0.61816	575,240	1.19	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			250.87000	0.25087	303,440	1.19	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			611.44000	0.61144	569,270	1.19	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,947
R2030	On	04/02/2016	Bond Future			8.98660	92.42889	9.05603	91.91460			0.00	0	9,973
R2030	On	05/05/2016	Bond Future			9.05029	94.01454	9.12171	93.49358			0.00	0	0
Total R2030 Future												0.00	0	9,973
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			2,374.04000	2.37404	1,859,750		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			2,297.60000	2.29760	1,783,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			2,221.26000	2.22126	1,706,970		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			890.28000	0.89028	369,320		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			816.68000	0.81668	295,720		0.00	0	0
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			963.97000	0.96397	443,010		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,973
R2032	On	04/02/2016	Bond Future			9.09625	95.86740	9.16558	95.31916			0.00	0	2,957
R2032	On	05/05/2016	Bond Future			9.15868	93.35531	9.22993	92.79985			0.00	0	0
R2032	On	04/08/2016	Bond Future			9.21547	95.04035	9.28911	94.47401			0.00	0	0
Total R2032 Future												0.00	0	2,957
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			3,858.17000	3.85817	3,309,930		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			3,774.65000	3.77465	3,226,410		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			3,691.23000	3.69123	3,142,990		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			1,890.11000	1.89011	1,334,650		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			1,810.21000	1.81021	1,254,750		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			1,730.41000	1.73041	1,174,950		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			2,332.35000	2.33235	1,766,010		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			2,252.98000	2.25298	1,686,640		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			2,173.72000	2.17372	1,607,380		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	2,957
R2037	On	04/02/2016	Bond Future			9.27488	93.09856	9.34409	92.50250			103,339,401.60	1,110	49,449
R2037	On	05/05/2016	Bond Future			9.33741	94.69580	9.40844	94.09171			0.00	0	0
R2037	On	04/08/2016	Bond Future			9.39590	92.14625	9.46922	91.53042			0.00	0	0
Total R2037 Future												103,339,401.60	1,110	49,449
R2037	On	04/02/2016	Bond Future	8.76	Put			5,226.81000	5.22681	4,630,750		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2016	Bond Future	8.74	Put			5,413.92000	5.41392	4,817,860		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			5,320.30000	5.32030	4,724,240		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			3,471.06000	3.47106	2,866,970		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			3,650.69000	3.65069	3,046,600		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			3,560.81000	3.56081	2,956,720		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			1,860.85000	1.86085	1,245,020		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			1,774.68000	1.77468	1,158,850		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			1,947.15000	1.94715	1,331,320		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												103,339,401.60	1,110	49,449
R204	On	04/02/2016	Bond Future			7.73224	101.75403	7.78501	101.62022		3.13	4,070,161.20	40	29,346
R204	On	05/05/2016	Bond Future			7.81476	103.49891	7.87213	103.36522		2.85	0.00	0	0
R204	On	04/08/2016	Bond Future			7.88201	101.32756	7.94658	101.19054		2.66	0.00	0	0
Total R204 Future												4,070,161.20	40	29,346
R204	On	04/02/2016	Bond Future	7.49	Call			211.12000	0.21112	340,250	3.05	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			962.01000	0.96201	957,330	3.05	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			218.50000	0.21850	349,330	3.05	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			943.83000	0.94383	940,850	3.05	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			225.89000	0.22589	358,570	3.05	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			925.66000	0.92566	924,530	3.05	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			657.08000	0.65708	721,790	2.81	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			965.31000	0.96531	896,330	2.81	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			667.87000	0.66787	732,920	2.81	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			952.73000	0.95273	884,090	2.81	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			678.77000	0.67877	744,440	2.81	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			940.27000	0.94027	872,250	2.81	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			684.75000	0.68475	767,160	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,123.95000	1.12395	1,069,340	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			694.02000	0.69402	776,980	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,111.91000	1.11191	1,057,850	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			703.72000	0.70372	786,880	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,100.30000	1.10030	1,046,440	2.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Option									0.00	0	0
Total For R204									4,070,161.20	40	29,346
R2044 On 04/02/2016 Bond Future			9.35260	94.26809	9.41655	93.67265			0.00	0	17,852
R2044 On 05/05/2016 Bond Future			9.41299	95.88540	9.47857	95.28197			0.00	0	0
R2044 On 04/08/2016 Bond Future			9.46957	93.23203	9.53720	92.61692			0.00	0	0
Total R2044 Future									0.00	0	17,852
R2044 On 04/02/2016 Bond Future	9.00	Put			3,998.08000	3.99808	3,402,640		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			3,898.71000	3.89871	3,303,270		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Put			4,097.63000	4.09763	3,502,190		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Put			4,562.17000	4.56217	3,958,740		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Put			4,462.98000	4.46298	3,859,550		0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Put			4,661.54000	4.66154	4,058,110		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Put			428.56000	0.42856	0,000		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Call			0.00000	0.00000	277,630		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Put			337.48000	0.33748	0,000		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Call			0.00000	0.00000	368,560		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Put			246.55000	0.24655	0,000		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Call			0.00000	0.00000	186,550		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	17,852
R2048 On 04/02/2016 Bond Future			9.32855	98.03808	9.39770	97.37720			0.00	0	55,392
R2048 On 05/05/2016 Bond Future			9.38429	95.28555	9.45518	94.61553			0.00	0	0
R2048 On 04/08/2016 Bond Future			9.43486	97.00508	9.50787	96.32222			0.00	0	0
Total R2048 Future									0.00	0	55,392
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			4,019.17000	4.01917	3,358,290		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			3,916.96000	3.91696	3,256,080		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			3,814.94000	3.81494	3,154,060		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			4,557.56000	4.55756	3,887,540		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			4,455.47000	4.45547	3,785,450		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			4,353.57000	4.35357	3,683,550		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			2,355.09000	2.35509	1,672,230		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			2,549.73000	2.54973	1,866,870		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			2,452.32000	2.45232	1,769,460		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	55,392
R207	On	04/02/2016	Bond Future			7.99039	98.03319	8.04712	97.84797		4.37	0.00	0	47,160
R207	On	05/05/2016	Bond Future			8.07385	99.71459	8.13428	99.52850		4.10	0.00	0	0
R207	On	04/08/2016	Bond Future			8.14547	97.87040	8.21132	97.68007		3.94	0.00	0	0
Total R207 Future												0.00	0	47,160
R207	On	04/02/2016	Bond Future	7.27	Call			57.76000	0.05776	114,040	4.18	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,632.76000	2.63276	2,503,820	4.18	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			139.93000	0.13993	234,320	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,977.63000	1.97763	1,886,800	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			145.21000	0.14521	241,460	4.23	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,949.55000	1.94955	1,860,580	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			150.64000	0.15064	248,760	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,921.64000	1.92164	1,834,540	4.23	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			712.96000	0.71296	801,850	4.02	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,592.19000	1.59219	1,494,990	4.02	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			725.03000	0.72503	814,780	4.02	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,573.17000	1.57317	1,476,830	4.02	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			418.44000	0.41844	484,710	3.97	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,204.61000	2.20461	2,084,790	3.97	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			701.00000	0.70100	789,040	4.02	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,611.34000	1.61134	1,513,290	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			996.55000	0.99655	1,101,610	3.89	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,608.95000	1.60895	1,523,680	3.89	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,009.41000	1.00941	1,115,180	3.89	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,592.72000	1.59272	1,508,160	3.89	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			983.79000	0.98379	1,088,140	3.89	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,625.28000	1.62528	1,539,300	3.89	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	47,265
R208	On	04/02/2016	Bond Future			8.15665	96.61031	8.21237	96.38860		5.57	0.00	0	37,966
R208	On	05/05/2016	Bond Future			8.22951	94.86653	8.28805	94.64328		5.48	0.00	0	0

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	04/08/2016	Bond Future			8.29258	96.57856	8.35514	96.35038		5.19	0.00	0	0
Total R208 Future												0.00	0	37,966
R208	On	04/02/2016	Bond Future	7.74	Call			278.86000	0.27886	387,180	5.40	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,178.67000	2.17867	2,065,280	5.40	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			287.63000	0.28763	397,760	5.40	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,146.74000	2.14674	2,035,160	5.40	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			296.59000	0.29659	408,560	5.40	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,115.03000	2.11503	2,005,290	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			910.75000	0.91075	1,020,010	5.43	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,054.12000	2.05412	1,940,130	5.43	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			925.48000	0.92548	1,035,730	5.43	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,030.22000	2.03022	1,917,220	5.43	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			940.61000	0.94061	1,051,610	5.43	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,006.73000	2.00673	1,894,480	5.43	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,099.32000	1.09932	1,215,640	5.13	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,403.61000	2.40361	2,291,750	5.13	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,114.02000	1.11402	1,230,860	5.13	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,381.28000	2.38128	2,269,940	5.13	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,085.06000	1.08506	1,200,550	5.13	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,426.39000	2.42639	2,313,700	5.13	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	37,966
R209	On	04/02/2016	Bond Future			9.16933	75.63557	9.24335	75.10402		14.58	1,210,169.12	16	41,102
R209	On	05/05/2016	Bond Future			9.22518	73.78409	9.30105	73.24514		14.93	0.00	0	0
R209	On	04/08/2016	Bond Future			9.27590	75.11579	9.35401	74.56647		14.65	0.00	0	0
Total R209 Future												1,210,169.12	16	41,102
R209	On	04/02/2016	Bond Future	8.74	Call			760.03000	0.76003	887,850	14.23	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,494.18000	4.49418	4,090,450	14.23	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			778.57000	0.77857	908,790	14.23	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,435.74000	4.43574	4,034,410	14.23	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			797.43000	0.79743	930,070	14.24	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,377.73000	4.37773	3,978,820	14.24	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			3,214.96000	3.21496	3,550,700	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,279.56000	1.27956	1,083,750	14.59	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			2,063.94000	2.06394	2,310,670	14.81	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			4,238.77000	4.23877	3,946,550	14.81	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,092.22000	2.09222	2,341,020	14.82	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,193.23000	4.19323	3,903,080	14.82	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			585.68000	0.58568	689,960	14.44	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			8,625.69000	8.62569	8,191,020	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.99	Call			2,035.89000	2.03589	2,280,550	14.81	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,284.65000	4.28465	3,990,360	14.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			3,359.46000	3.35946	3,665,890	14.65	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,092.32000	4.09232	3,849,430	14.65	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			3,392.60000	3.39260	3,700,690	14.66	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,054.51000	4.05451	3,813,280	14.66	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			3,326.75000	3.32675	3,631,520	14.65	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,130.66000	4.13066	3,886,110	14.65	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												1,210,169.12	16	56,702
R210	On	04/02/2016	Bond Future			184.56591	184.56591	184.63840	184.63840			0.00	0	3,297
R210	On	05/05/2016	Bond Future			185.57964	185.57964	185.65796	185.65796			0.00	0	0
Total R210 Future												0.00	0	3,297
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			351.60000	0.35160	424,090		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			361.60000	0.36160	434,090		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			371.60000	0.37160	444,090		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			657.96000	0.65796	579,640		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			647.96000	0.64796	569,640		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			667.96000	0.66796	589,640		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,297
R211	On	04/02/2016	Bond Future			135.77563	135.77563	135.92739	135.92739			0.00	0	1,010
R211	On	05/05/2016	Bond Future			138.11469	138.11469	138.27238	138.27238			0.00	0	0
Total R211 Future												0.00	0	1,010
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			3,062.61000	3.06261	3,214,370		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			3,072.61000	3.07261	3,224,370		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			3,082.61000	3.08261	3,234,370		0.00	0	0
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			717.62000	0.71762	875,310		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			727.62000	0.72762	885,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			737.62000	0.73762	895,310		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,010
R212	On	04/02/2016	Bond Future			142.20326	142.20326	142.25964	142.25964			0.00	0	1,569
R212	On	05/05/2016	Bond Future			144.65310	144.65310	144.71391	144.71391			0.00	0	0
Total R212 Future												0.00	0	1,569
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			3,730.36000	3.73036	3,786,740		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			3,740.36000	3.74036	3,796,740		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			3,750.36000	3.75036	3,806,740		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			296.09000	0.29609	356,900		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			276.09000	0.27609	336,900		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	05/05/2016	Bond Future	145.00	Put			286.09000	0.28609	346,900		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			9.04771	86.46672	9.12226	85.93571		12.49	0.00	0	31,687
R213	On	05/05/2016	Bond Future			9.10626	84.40238	9.18281	83.86432		12.76	0.00	0	0
R213	On	04/08/2016	Bond Future			9.15869	85.92548	9.23776	85.37688		12.48	0.00	0	0
Total R213 Future												0.00	0	31,687
R213	On	04/02/2016	Bond Future	8.74	Call			963.33000	0.96333	1,138,460	12.28	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,737.78000	3.73778	3,381,900	12.28	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			985.29000	0.98529	1,163,170	12.28	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,685.50000	3.68550	3,332,370	12.28	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,007.59000	1.00759	1,188,240	12.28	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,633.65000	3.63365	3,283,290	12.28	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			1,633.31000	1.63331	1,838,870	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,815.36000	4.81536	4,482,860	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			1,657.77000	1.65777	1,865,360	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,766.07000	4.76607	4,435,600	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			1,682.47000	1.68247	1,892,320	12.55	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,717.11000	4.71711	4,388,900	12.55	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			2,818.33000	2.81833	3,085,680	12.37	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,554.64000	4.55464	4,273,390	12.37	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			2,848.29000	2.84829	3,117,340	12.37	0.00	0	0

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			4,513.53000	4.51353	4,233,980	12.37	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			2,879.00000	2.87900	3,149,190	12.37	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,473.25000	4.47325	4,194,840	12.37	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,687
R214	On	04/02/2016	Bond Future			9.24619	76.28665	9.31517	75.76868		15.23	0.00	0	32,977
R214	On	05/05/2016	Bond Future			9.29953	74.30120	9.37017	73.77607		15.63	0.00	0	0
R214	On	04/08/2016	Bond Future			9.34761	75.64202	9.42029	75.10679		15.33	0.00	0	0
Total R214 Future												0.00	0	32,977
R214	On	04/02/2016	Bond Future	7.99	Call			61.97000	0.06197	77,160	14.74	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			11,167.38000	11.16738	10,664,600	14.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			64.42000	0.06442	80,140	14.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			11,076.08000	11.07608	10,573,830	14.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			66.95000	0.06695	83,220	14.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,985.03000	10.98503	10,483,330	14.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			1,968.98000	1.96898	2,162,280	15.37	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,870.14000	4.87014	4,538,310	15.37	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			1,996.84000	1.99684	2,192,060	15.37	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,819.28000	4.81928	4,489,370	15.37	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,024.92000	2.02492	2,222,080	15.38	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,768.78000	4.76878	4,440,810	15.38	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			3,307.32000	3.30732	3,553,240	15.21	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,647.00000	4.64700	4,357,690	15.21	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			3,340.40000	3.34040	3,587,950	15.21	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,604.71000	4.60471	4,317,030	15.21	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			3,374.17000	3.37417	3,622,820	15.22	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,563.24000	4.56324	4,276,660	15.22	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	32,977
Total for Bond												1,051,677,353.92	17,266	576,071
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 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 I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 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 R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 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 R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/02/2016 GOVI			500.06600	500.06600	497.99400	497.99400				0.00	0	445
GOVI On 05/05/2016 GOVI			508.63800	508.63800	506.53900	506.53900				0.00	0	145
GOVI On 04/08/2016 GOVI			517.71700	517.71700	515.57300	515.57300				0.00	0	0
Total GOVI Future										0.00	0	590
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			139,960.00000	13.99600	119,240,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2016	GOVI	512.00	Put			140,060.00000	14.00600	119,340,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			140,160.00000	14.01600	119,440,000		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			114,510.00000	11.45100	93,520,000		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			114,610.00000	11.46100	93,620,000		0.00	0	0
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			114,710.00000	11.47100	93,720,000		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			54,170.00000	5.41700	32,730,000		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			54,270.00000	5.42700	32,830,000		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			54,370.00000	5.43700	32,930,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	590
Total for GOVI												0.00	0	590
AL37	On	04/02/2016	Index Future			472.27900	472.27900	471.45100	471.45100			0.00	0	2
AL37	On	05/05/2016	Index Future			480.37500	480.37500	479.54000	479.54000			0.00	0	0
Total AL37 Future												0.00	0	2
Total For AL37												0.00	0	2
AL7T	On	04/02/2016	Index Future			551.70800	551.70800	549.30500	549.30500			0.00	0	0
AL7T	On	05/05/2016	Index Future			561.16600	561.16600	558.73000	558.73000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/02/2016	Index Future			502.49100	502.49100	500.21300	500.21300			0.00	0	611
ALBI	On	05/05/2016	Index Future			511.10500	511.10500	508.79500	508.79500			0.00	0	0
ALBI	On	04/08/2016	Index Future			520.22800	520.22800	517.87000	517.87000			0.00	0	0
Total ALBI Future												0.00	0	611
Total For ALBI												0.00	0	611
IGOV	On	04/02/2016	Index Future			237.51100	237.51100	237.65800	237.65800			0.00	0	1,035
IGOV	On	05/05/2016	Index Future			241.60200	241.60200	241.75500	241.75500			0.00	0	19
IGOV	On	04/08/2016	Index Future			245.93300	245.93300	246.08500	246.08500			0.00	0	0
Total IGOV Future												0.00	0	1,054
Total For IGOV												0.00	0	1,054
ILBI	On	04/02/2016	Index Future			643.17300	643.17300	643.78200	643.78200			0.00	0	157
ILBI	On	05/05/2016	Index Future			654.21400	654.21400	654.83600	654.83600			0.00	0	0
Total ILBI Future												0.00	0	157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,824
JIBAR f On 18/11/2015		Jibar Future	6.37000	93.63000	6.37000	93.63000				0.00	0	0
JIBAR f On 15/12/2015		Jibar Future	6.45000	93.55000	6.45000	93.55000				0.00	0	0
JIBAR f On 20/01/2016		Jibar Future	6.54000	93.46000	6.54000	93.46000				0.00	0	0
JIBAR f On 17/02/2016		Jibar Future	6.65000	93.35000	6.65000	93.35000				0.00	0	2,000
JIBAR f On 16/03/2016		Jibar Future	6.71000	93.29000	6.71000	93.29000				0.00	0	0
JIBAR f On 20/04/2016		Jibar Future	6.82000	93.18000	6.82000	93.18000				0.00	0	0
JIBAR f On 15/06/2016		Jibar Future	6.98000	93.02000	6.98000	93.02000				0.00	0	0
JIBAR f On 21/09/2016		Jibar Future	7.22000	92.78000	7.22000	92.78000				0.00	0	0
JIBAR f On 21/12/2016		Jibar Future	7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR f On 15/03/2017		Jibar Future	7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR f On 21/06/2017		Jibar Future	7.72000	92.28000	7.72000	92.28000				0.00	0	0
JIBAR f On 20/09/2017		Jibar Future	7.90000	92.10000	7.90000	92.10000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
10Y ST On 17/12/2025		Interest Rate Swap	101.65416	101.65416	102.00002	102.00002				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	99.87955	99.87955	99.90827	99.90827				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	100.05459	100.05459	100.09218	100.09218				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	99.72824	99.72824	99.95517	99.95517				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 :										1,051,677,353.92	17,266	580,485
AA02 On 28/03/2016		Spot Bond		100.92314		100.86799				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		101.14166		101.07913				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			9.30000	101.29388	9.34500	101.09083			0.00	0	1,700,000,000
Total AA05 SPOT									0.00	0	1,700,000,000
Total For AA05									0.00	0	1,700,000,000
AA06 On 15/04/2021 Spot Bond				100.68613		100.62317			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.87500	99.22849	9.92500	98.94631			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	113.35600	10.00000	113.26700			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				99.79577		99.73126			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				98.68332		98.61594			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.69000	96.31817	9.73500	96.13111			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.35310	100.00000	9.28529			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	99.88669	10.84000	99.80076			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	9.83263	100.00000	9.77434			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.21248	11.37000	102.11937			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	10.71354	100.00000	10.61241			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB020L On 03/09/2027 Spot Bond			11.81000	92.10696	11.81000	91.93291				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	13.77415	100.00000	13.59126				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				100.63768		100.57181				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			8.86500	102.26369	8.91500	102.12208				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12L On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200				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			2.83000	274.85924	2.78500	275.60599				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				101.42310		101.36599				0.00	0	157,000,000
Total ABFN06 SPOT										0.00	0	157,000,000
Total For ABFN06										0.00	0	157,000,000
ABFN07 On 17/03/2018 Spot Bond				101.96983		101.90888				0.00	1,000,000,000	1,000,000,000
Total ABFN07 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN07										0.00	1,000,000,000	1,000,000,000
ABFN08 On 17/03/2020 Spot Bond				101.33244		101.26702				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.36496		101.29788				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.23489		99.17489				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.62199		100.56311				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				100.33249		100.27217			0.00	99,930,000	99,930,000
Total ABFN12 SPOT									0.00	99,930,000	99,930,000
Total For ABFN12									0.00	99,930,000	99,930,000
ABFN1: On 14/05/2020 Spot Bond				100.36798		100.30853			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				100.48381		100.42230			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				100.09942	100.00000	13.21999			0.00	0	27,000,000,000
Total ABFN15 SPOT									0.00	0	27,000,000,000
Total For ABFN15									0.00	0	27,000,000,000
ABFN1: On 11/11/2022 Spot Bond				100.10209	100.00000	11.95423			0.00	0	53,900,000,000
Total ABFN16 SPOT									0.00	0	53,900,000,000
Total For ABFN16									0.00	0	53,900,000,000
ABN05 On 18/04/2021 Spot Bond			2.16000	178.39341	2.11500	178.76378			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	182.79702	2.17000	182.76467			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	192.82864	1.82000	192.80000			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.26125	83.95854	8.31125	83.81817			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.26125	83.95854	8.31125	83.81817			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				101.25185		101.18600			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.82000		100.81000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				100.39000		100.37000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				99.10000		99.09000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				99.45000		99.43000			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				100.85062		100.78999			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				100.70919		100.64800			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				98.08000		98.07000			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				97.35000		97.34000			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				97.07000		97.05000			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				96.81000		96.05000			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				100.99549		100.93450			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.69188		100.62618			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				95.06000		95.05000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN60 On 23/08/2016 Spot Bond				94.85000		94.84000				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			2.69000	113.92824	2.69000	113.90342				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			2.44000	168.11865	2.44000	168.08523				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			2.43000	222.81084	2.43000	222.76674				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				93.45000		93.48000				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			9.91500	90.57703	9.98000	90.19677				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				101.95000		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				105.98000		106.06000				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				50.45000		50.44000				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				102.11307		102.18310				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.35000		101.44000				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				112.56000		112.56000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.07919	9.63000	109.99436			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				105.09000		105.19000			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			9.93500	107.97377	10.00500	107.41280			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.25000	90.45369	9.30000	90.19220			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				103.59000		103.26000			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				124.73000		124.18000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.03000	107.32988	10.10000	106.77273			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				95.22000		95.16000			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				101.48034		101.41412			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				100.30830		100.24256			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.46500	104.54824	8.51500	104.37051			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.72500	99.74447	9.77500	99.46225		3,501,000,000,000.00	360,000,000	620,000,000	
Total ABS11 SPOT								3,501,000,000,000.00	360,000,000	620,000,000	
Total For ABS11								3,501,000,000,000.00	360,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			9.48000	99.25951	9.53000	99.00527		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.95500	98.73580	10.00500	98.42418		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			9.47500	99.44203	100.00000	15.27228		189,500,000,000,000.00	20,000,000,000	49,200,000,000	
Total ABS14 SPOT								189,500,000,000,000.00	20,000,000,000	49,200,000,000	
Total For ABS14								189,500,000,000,000.00	20,000,000,000	49,200,000,000	
ABS15 On 11/11/2022 Spot Bond			9.92500	99.33830	100.00000	14.41768		198,500,000,000,000.00	20,000,000,000	58,500,000,000	
Total ABS15 SPOT								198,500,000,000,000.00	20,000,000,000	58,500,000,000	
Total For ABS15								198,500,000,000,000.00	20,000,000,000	58,500,000,000	
ABS16 On 11/11/2025 Spot Bond			10.54000	99.25677	100.00000	14.87550		0.00	0	58,600,000,000	
Total ABS16 SPOT								0.00	0	58,600,000,000	
Total For ABS16								0.00	0	58,600,000,000	
ABS17 On 11/11/2027 Spot Bond			10.78000	99.17941	100.00000	15.17070		215,600,000,000,000.00	20,000,000,000	42,700,000,000	
Total ABS17 SPOT								215,600,000,000,000.00	20,000,000,000	42,700,000,000	
Total For ABS17								215,600,000,000,000.00	20,000,000,000	42,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.40000	99.40283	9.45000	99.15142			3,948,000,000,000.00	420,000,000	1,380,000,000
Total ABS6 SPOT									3,948,000,000,000.00	420,000,000	1,380,000,000
Total For ABS6									3,948,000,000,000.00	420,000,000	1,380,000,000
ABS7 On 11/09/2026 Spot Bond			10.53000	90.55348	10.60000	90.06646			3,474,900,000,000.00	330,000,000	3,680,000,000
Total ABS7 SPOT									3,474,900,000,000.00	330,000,000	3,680,000,000
Total For ABS7									3,474,900,000,000.00	330,000,000	3,680,000,000
ABS9 On 17/03/2016 Spot Bond			7.65000	102.07495	7.72000	101.98859			0.00	0	2,675,000,000
Total ABS9 SPOT									0.00	0	2,675,000,000
Total For ABS9									0.00	0	2,675,000,000
ABSI2 On 07/12/2023 Spot Bond			2.23000	285.89022	2.18500	286.68782			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.27000	134.53084	2.21000	134.60160			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.23500	137.92078	2.23500	137.89579			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01027	100.00000	0.01019			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.43518	100.00000	15.32205			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	91.45729	100.00000	90.77307			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				76.85886		76.85886			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	58.88055	100.00000	58.44899			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				102.61436		102.54183			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				102.61436		102.54183			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				102.62874		102.55579			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.62874		102.55579			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				102.59998		102.52786			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				99.36557		99.30959			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.10949		101.04282			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.32807		101.25808			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				101.36583		101.29378			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				101.38099		101.30812			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				101.35058		101.27936			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				101.28241		101.21490			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.69000	102.59623	9.74000	102.34682			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				93.80175		93.74157			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				221.00053		221.00053			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				221.03484		221.03484			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				101.31272		101.24357			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				101.70875		101.64186			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				103.18926		103.11754			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				102.87428		102.80447			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	114.52100	10.00000	114.43200			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				102.10228		102.03544			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				101.99599		101.93449			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				101.31731		101.24790			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				101.97323		101.90900			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				101.29015		101.22223			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				101.23684		101.17181			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.57459	10.23000	101.49111			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL166 On 20/06/2017 Spot Bond				110.84070		110.91384			0.00	0	0
Total ACL166 SPOT									0.00	0	0
Total For ACL166									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.76500	104.07582	9.81000	103.86054			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				101.28550		101.21783			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16ϵ On 20/06/2017 Spot Bond			1.75000	122.81763	1.75000	122.80010			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17ϵ On 20/06/2017 Spot Bond				101.25386		101.18632			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17ϵ On 20/06/2019 Spot Bond				101.29161		101.22200			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17ϵ On 20/06/2019 Spot Bond				101.21611		101.15062			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				101.32160		101.25025			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				102.35796		102.29591			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18ϵ On 20/06/2019 Spot Bond				101.20250		101.13777			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18ϵ On 20/09/2017 Spot Bond				101.96112		101.89563			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18ϵ On 20/09/2022 Spot Bond				101.28407		101.21487			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18ϵ On 20/09/2016 Spot Bond				101.25879		101.19256			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				101.32328		101.25355			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18ϵ On 20/09/2020 Spot Bond				101.34305		101.27224			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192 On 20/12/2015 Spot Bond				101.26825		101.21014			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.34771		101.27666			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				101.34771		101.27666			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				101.41228		101.33604			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				101.26141		101.19346			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				101.42246		101.34736			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				102.60135		102.53256			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				101.41228		101.33604			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				100.88949		100.82963			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				101.37359		101.30113			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				101.35197		101.27904			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				159.26653		159.26653			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond				161.56397		161.56397			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.20623		101.14285			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.17529		101.11206			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				99.92510		99.86877			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.20401		101.13920			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.47589		99.40693			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.25386		101.18632			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.18738		101.12348			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.18588		101.12206			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.29905		101.23064			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.02926		100.04301			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.47737		100.40938			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL220 On 26/01/2021 Spot Bond				100.46957		100.40271				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.81468		100.74692				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				100.80035		100.73382				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				101.59715		101.52509				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				100.32736		100.25851				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.38765		100.32072				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.98201		101.91046				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	85.78741	100.00000	85.20777				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	40.76179	100.00000	40.46626				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	16.06523	100.00000	15.94748				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	1.60735	100.00000	1.59570				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A1 On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B On 21/11/2015 Spot Bond			100.00000	98.64864	100.00000	99.60439			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	98.64864	100.00000	99.62885			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.58532		100.52289			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				100.60772		100.54287			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				100.68220		100.60928			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				100.57336		100.51223			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			8.20000	99.83112	8.25000	99.74540			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.73048		100.65232			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				100.84519		100.75456			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.37969	100.00000	37.13963			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	10.24417	100.00000	10.34418			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			9.28500	99.45932	9.33000	99.25985		18,570,000,000,000.00	2,000,000,000	2,086,400,000	
Total AIR01 SPOT								18,570,000,000,000.00	2,000,000,000	2,086,400,000	
Total For AIR01								18,570,000,000,000.00	2,000,000,000	2,086,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			10.03000	109.04912	10.10000	108.58076			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.67000	102.96344	7.74000	102.87756			0.00	0	184,000,000
Total AIR03 SPOT									0.00	0	184,000,000
Total For AIR03									0.00	0	184,000,000
AIR04 On 29/05/2024 Spot Bond			9.65500	101.97207	9.72000	101.52784			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.14310	100.00000	12.06265			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.38000	101.81844	10.45000	101.22768			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			2.69000	171.77396	2.69000	171.73635			0.00	0	1,634,500,000
Total AIRL01 SPOT									0.00	0	1,634,500,000
Total For AIRL01									0.00	0	1,634,500,000
ANG01 On 09/12/2016 Spot Bond				101.52871		101.46258			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				101.08295		101.01793			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				101.16275		101.09280			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				100.15206		100.08750			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.10493		101.04651			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN006 On 28/02/2017 Spot Bond				102.14375		102.09100			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				101.13012		101.07087			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				101.23683		101.17181			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				101.66410		101.57387			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.70527		101.65310			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									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				95.27000		95.34000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN017 On 09/03/2016 Spot Bond				101.45198		101.39994			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.79468		114.84986			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/12/2033 Spot Bond			2.68000	242.38832	2.68000	242.33544			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				100.03764		99.96752			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				114.74535		114.80826			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				100.13242		100.06713			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			2.69500	214.96211	2.69500	214.91495			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				101.11934		101.05916			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.09237		101.03065			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 13/10/2016 Spot Bond				100.71376		100.65216			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				100.67645		100.61226			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				100.58362		100.51487			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				100.43862		100.37044			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				100.38520		100.31834			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				98.66814		98.66375			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									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				101.62753		101.56228			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				101.27755		101.21580			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				100.14919		100.08540			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN07: On 30/06/2016 Spot Bond				100.82179		100.77076			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				90.90645		91.27647			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				100.88575		100.82799			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				101.45899		101.38017			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				101.23121		101.16490			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				101.49437		101.42666			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				101.33689		101.26479			0.00	0	0
Total ASN083 SPOT									0.00	0	0
Total For ASN083									0.00	0	0
ASN08: On 03/09/2020 Spot Bond				101.89284		101.81730			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				101.12991		101.06591			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.85097		100.78685				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.59323		100.52607				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.13409		100.06760				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	49.19787	100.00000	48.87193				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	23.34271	100.00000	23.17162				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	23.44227	100.00000	23.27046				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	22.99422	100.00000	22.82569				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	45.04355	100.00000	44.71341				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	63.13646	100.00000	62.67372				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	23.13641	100.00000	22.96684				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	42.65275	100.00000	42.34014				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	61.68945	100.00000	61.23730				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.84776	100.00000	1.83032				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	19.77916	100.00000	19.51937				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.29224		101.23196				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				101.09514		101.03628				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				101.29679		101.23567				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			9.16000	102.79694	9.20500	102.60858				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.07276		101.01168				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.36232		100.30436				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.38100		101.31741				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW18 On 05/12/2020 Spot Bond				101.94434		101.87933			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.97500	102.65670	10.02500	102.38203			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
BAW20 On 15/01/2016 Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			10.07500	97.73357	10.12500	97.42923			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.99901		102.93378			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.01500	102.76707	9.06500	102.60694			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			10.89881	102.00559	10.89344	101.88683			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				101.42651		101.33642			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.95612	101.50165	10.95074	101.38220			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.97498	101.14225	11.98977	100.98401			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.45833		101.36618			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.45833		101.36618			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA11 On 31/03/2016 Spot Bond				101.45840		101.36625				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			11.14881	101.37249	11.14344	101.25176				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			11.05934	101.54755	11.04982	101.42789				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.64506	11.06000	101.52361				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			10.24061	101.39556	10.25222	101.27752				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				101.96702		101.88456				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				101.38569		101.26948				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				101.38569		101.26948				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.96951	100.13293	11.98132	99.99378				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			11.79000	100.38630	11.84000	100.21851				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				99.78974		99.78974				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			11.71500	98.82396	11.76500	98.64893				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BAYA29 On 31/12/2015 Spot Bond				101.26770		101.18789				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.16259	9.28000	101.08635				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.34425		101.25793				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			11.63500	100.98988	11.68000	100.81546				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										0.00	0	100,000,000
BAYA33 On 31/03/2018 Spot Bond				101.30660		101.22275				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				101.33799		101.25207				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				101.33799		101.25207				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				108.75384		108.75384				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				101.29153		101.20866				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				101.36264		101.27667				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				101.36264		101.27667				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.29405		101.21101				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.31854		101.23544				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.36275		101.27677				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.11792		101.04639				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.89881	102.38308	13.89344	102.23126				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.23958	102.07987	15.25362	101.89816				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.15739	101.86763	14.17137	101.70234				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.74418		101.63160				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.74418		101.63160				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.74418		101.63160				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				101.80639		101.68970				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB09 On 30/09/2018 Spot Bond				101.52586		101.42764				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	45.90465	100.00000	45.64387				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.94680	100.00000	20.79494				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.06394	100.00000	18.92573				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.76786	100.00000	11.68255				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.76786	100.00000	11.68255				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.22791	100.00000	14.12476				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.32824	100.00000	12.23886				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100U On 22/01/2016 Spot Bond			100.00000	84.49074	100.00000	83.90805				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.52317		100.46416				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				100.80787		100.74865				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				100.62340		100.56527				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ08 On 14/11/2016 Spot Bond			100.00000	48.94789	100.00000	34.78989			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	10.21906	100.00000	10.14416			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	10.21906	100.00000	10.14416			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP98U On 20/11/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0
Total BCP98U SPOT									0.00	0	0
Total For BCP98U									0.00	0	0
BCP99U On 04/12/2015 Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0
Total BCP99U SPOT									0.00	0	0
Total For BCP99U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.13000	188.03445	2.08500	188.25207			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			8.55000	158.35996	8.62000	157.00651			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			8.55000	158.79078	8.62000	157.44726			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			8.93500	94.59011	9.00500	94.02671			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.43500	98.18777	8.48000	98.02759			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.55481		100.49213			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				101.18391		101.12726			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				100.60043		100.53247			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.63550		100.56346			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				100.73320		100.64978			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	54.53277	100.00000	54.13741			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				100.36228		100.29947			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				100.36914		100.30511			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				100.37143		100.30699			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				100.39884		100.32954			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32C On 30/10/2016 Spot Bond				100.43533		100.35954				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	53.35526	100.00000	52.96843				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	53.35526	100.00000	52.96843				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.36813		101.30313				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				101.39345		101.32721				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.51500	101.82962	8.56500	101.69744				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				101.46939		101.39942				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				101.60421		101.52761				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	38.14842	100.00000	37.86881				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	38.14842	100.00000	37.86881				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				100.89984		100.82616				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			11.44000	98.01162	11.49000	97.76736			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				100.28409		100.20665			0.00	192,000,000	96,000,000
Total BGL03 SPOT									0.00	192,000,000	96,000,000
Total For BGL03									0.00	192,000,000	96,000,000
BGL04 On 05/02/2025 Spot Bond			11.33000	98.57703	11.38000	98.32852			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.47500	101.86237	11.52500	101.58891			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.99353		101.91370			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			11.95500	101.69768	12.02000	101.30510			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				102.01363		101.93309			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.47500	101.22135	11.52500	100.94644			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				105.95233		105.88945			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	98.85416	100.00000	98.11090			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BGR02 On 10/11/2016 Spot Bond			100.00000	54.43947	100.00000	100.00000		315,000,000,000,000.00	3,150,000,000	3,150,000,000	
Total BGR02 SPOT								15,000,000,000,000.00	3,150,000,000	3,150,000,000	
Total For BGR02								15,000,000,000,000.00	3,150,000,000	3,150,000,000	
BID04 On 23/11/2017 Spot Bond				99.77042		99.71100			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.67283		100.61108			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.11500	102.55818	9.16000	102.34755			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
BIDC49 On 14/01/2016 Spot Bond				98.93548		98.88135			0.00	0	0
Total BIDC49 SPOT									0.00	0	0
Total For BIDC49									0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				98.53608		98.48186			0.00	0	0
Total BIDC50 SPOT									0.00	0	0
Total For BIDC50									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				99.87683		101.58477			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				99.85694		101.82579			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				99.86763		101.57714			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				99.86131		101.65280			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				99.84984		101.79031			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				99.80206		102.36281			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				99.73777		103.29423			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.51508		100.44276			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR13 On 26/07/2016 Spot Bond				100.52929		100.45495			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.50542		101.42815			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.65272		101.56916			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				102.77677		102.69133			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC01(On 24/11/2015 Spot Bond				99.84895		99.79231			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.63001		100.57306			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.52380		100.46804			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.38873		100.33349			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC06(On 25/11/2015 Spot Bond				99.83525		99.78034			0.00	0	0
Total BTC063 SPOT									0.00	0	0
Total For BTC063									0.00	0	0
BTC06(On 12/02/2016 Spot Bond				100.07482		100.01868			0.00	0	0
Total BTC064 SPOT									0.00	0	0
Total For BTC064									0.00	0	0
BTC06(On 23/11/2015 Spot Bond				99.87269		99.81813			0.00	0	0
Total BTC066 SPOT									0.00	0	0
Total For BTC066									0.00	0	0
BTC06(On 22/02/2016 Spot Bond				99.86609		101.59548			0.00	0	0
Total BTC067 SPOT									0.00	0	0
Total For BTC067									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC07(On 09/12/2015 Spot Bond				99.58154		99.52696				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				101.19367		101.13641				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 08/01/2016 Spot Bond				97.28771		97.13418				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC07 On 11/01/2016 Spot Bond				98.98126		98.92669				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC07 On 11/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC074 SPOT										0.00	0	0
Total For BTC074										0.00	0	0
BTC07 On 14/01/2016 Spot Bond				98.92591		98.87129				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC07 On 20/01/2016 Spot Bond				98.81646		98.76184				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.37073		100.31533				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC07 On 22/01/2016 Spot Bond				98.78039		98.72578				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC08 On 01/02/2016 Spot Bond				98.57831		98.52692				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08 On 05/02/2016 Spot Bond				98.52401		98.46934				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC08 On 14/12/2015 Spot Bond				99.49731	100.00000	92.17172				0.00	31,200,000,000	31,200,000,000
Total BTC082 SPOT										0.00	31,200,000,000	31,200,000,000
Total For BTC082										0.00	31,200,000,000	31,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	59.98024	100.00000	59.54539			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				101.10295		101.03669			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	101.07404			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond			100.00000		0.00000	101.21593			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond			100.00000		0.00000	99.87471			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	19.98258	100.00000	19.83771			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			9.76500	104.41919	9.76500	104.33717			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	103.60358			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.11500	101.38306	8.11500	101.31796		37,329,000,000,000.00	4,600,000,000	0	
Total CBL11 SPOT								37,329,000,000,000.00	4,600,000,000	0	
Total For CBL11								37,329,000,000,000.00	4,600,000,000	0	
CBL12 On 06/09/2018 Spot Bond			15.38000	93.18121	15.38000	93.06748			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond			100.00000		0.00000	97.71417			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.18000	99.15674	13.18000	99.05362			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			9.21500	100.25953	9.21500	100.18592			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.41317			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.18000	96.36826	13.18000	96.26803			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.87455			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.14602			0.00	344,000,000	86,000,000
Total CBL21 SPOT									0.00	344,000,000	86,000,000
Total For CBL21									0.00	344,000,000	86,000,000
CBL22 On 06/05/2020 Spot Bond			10.92500	91.82448	10.92500	91.74400			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	99.88711			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	100.26550			0.00	0	40,000,000
Total CBL24 SPOT									0.00	0	40,000,000
Total For CBL24									0.00	0	40,000,000
CCT01 On 23/06/2023 Spot Bond			10.52500	115.50837	10.52500	115.41129			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.58000	110.70374	10.58000	110.61024			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.43500	106.12720	10.43500	106.03827			0.00	0	100,000,000
Total CCT03 SPOT									0.00	0	100,000,000
Total For CCT03									0.00	0	100,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.10140			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11 On 28/03/2016 Spot Bond			11.96500	101.59558	11.96500	101.49994			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	103.17221			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	103.49377			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	114.52130	10.00000	114.43170			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.95547			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	101.38946			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.49374			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	13.85879	100.00000	13.72939			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	20.47746	100.00000	20.32737			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	21.40760	100.00000	21.20771			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.94921			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.09863			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	101.13996			0.00	102,480,000	51,240,000
Total CIG04 SPOT									0.00	102,480,000	51,240,000
Total For CIG04									0.00	102,480,000	51,240,000
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.18769			0.00	102,480,000	51,240,000
Total CIG05 SPOT									0.00	102,480,000	51,240,000
Total For CIG05									0.00	102,480,000	51,240,000
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.97069			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.12809			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	101.24369			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	101.39131			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	103.76778	10.11000	103.68439			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.83065			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	127.14793	2.76000	127.11951			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	103.22204			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	124.51125	3.14000	127.03878			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.73448	8.25000	101.66634			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.93500	133.80036	2.93500	127.69827			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	132.48164	2.40000	126.44520			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72360			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			8.81000	100.43534	8.81000	100.36440			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	100.52380			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.53960			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			8.86000	100.43878	8.86000	100.36744			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.86000	100.43878	8.86000	100.36744			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22 On 09/12/2016 Spot Bond			8.91000	103.55566	8.91000	103.48170			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27247			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39617			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	99.94011			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.83884			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.10776	9.35000	102.03172			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.10776	9.35000	102.03172			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 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
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.60879				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.36411				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.67330				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.67330				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.67330				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.30598				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.61000	101.44189	9.61000	101.36344				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.75860				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	104.24446				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40065				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39360				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41599			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	99.79701			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	102.04193			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57683			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.16049			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.27165			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	102.00214			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.32229			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.17397			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.73349			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	114.52100	10.00000	114.43200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00613			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.16150				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.03479				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.35447				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00644				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.36494				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.09383				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	162.15555				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.28313				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	162.55124				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	161.46539				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	162.23245				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	157.86409				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000					0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	158.02641				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92564				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.26000	91.87522	11.26000	91.79261				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.78000	93.26839	11.78000	93.18046				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04671				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.35313				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92729				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.39810				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.26578				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	104.71929	8.80500	100.30821				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.19346				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.40191				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN324 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
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.24625				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.26763				0.00	0	0
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	101.35028				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	101.30131				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	101.78975				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	85.72744				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	101.41639				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	101.04671				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2018 Spot Bond				100.00000	0.00000	139.97020				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	139.97020				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	139.97020				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36092				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36092				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.55929				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.55929				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05259				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77899				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.47361				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	101.14290				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.31039				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.35753				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	100.01470				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02313				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.34674				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.69541				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	102.38800				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				100.00000	0.00000	100.38182				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	101.09062				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.44000	101.68927	10.44000	102.14046				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.20835				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.17391				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.58000	103.36227	12.58000	103.91632				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.18922				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.61000	104.01063	12.61000	103.90699				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	108.50140	10.02000	108.41496				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.18922				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.41938				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	101.43566				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.19033				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.21480				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.21495				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.09029				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.92500	101.33829	9.92500	101.25742				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.20789				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.31467				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.31088	10.98000	99.22343				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.69097	11.00000	101.60126				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.35844				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.47332				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.37000	100.07466	12.37000	99.97571				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.46126			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.21467			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.45859			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.29403			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.93281			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.13634			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	91.16386			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.20060			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.54043			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.30042			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.64867				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92992				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.93032				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.20060				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35028				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99762				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97593				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	99.71770				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	101.06489				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	85.91444				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.20773				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.30235				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.65562				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.33604				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.34316				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.65893				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32179				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.59194				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.39298				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.70186				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	103.22542	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.36257				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.21504				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.49498	7.01000	43.08556				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.22685				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond				100.00000	0.00000	100.56091				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.58055				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.45184				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.58055				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.11462				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.27782				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42(On 20/12/2018 Spot Bond				100.00000	0.00000	100.75324				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42(On 15/11/2020 Spot Bond				100.00000	0.00000	100.53466				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	100.53013				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	61.23518				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	100.11608				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	100.12166				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	100.12643				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	169.92920				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			9.00500	94.09462	9.00500	94.02671				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			8.62000	35.72660	8.62000	157.00651				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			8.62000	36.18963	8.62000	157.44726				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	100.76043				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	101.02046				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.28683				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.20626				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22215				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.74460				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21487				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.39810				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.10920				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.18615				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	101.17895				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.18609				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.21487				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.96694				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.71170				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			8.99000	104.27517	8.99000	103.51443				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			8.96500	104.10184	8.96500	104.02703				0.00	0	1,441,400,000
Total COJ04 SPOT										0.00	0	1,441,400,000
Total For COJ04										0.00	0	1,441,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			9.82500	117.93898	9.82500	117.84630			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.20000	104.86564	8.20000	104.79538			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.13500	104.18628	10.13500	104.10143			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.22000	104.21157	10.22000	104.12645		17,987,200,000,000.00	1,760,000,000	440,000,000	
Total COJG01 SPOT								17,987,200,000,000.00	1,760,000,000	440,000,000	
Total For COJG01								17,987,200,000,000.00	1,760,000,000	440,000,000	
COT01 On 03/04/2023 Spot Bond			10.59000	93.62423	10.59000	93.54508			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.35000	93.65170	11.35000	93.56699			0.00	0	350,000,000
Total COT02 SPOT									0.00	0	350,000,000
Total For COT02									0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.35000	91.74022	11.35000	91.65725			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.70783			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	11.56320	100.00000	11.47845			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	101.69653			0.00	40,000,000	20,000,000
Total CPL021 SPOT									0.00	40,000,000	20,000,000
Total For CPL021									0.00	40,000,000	20,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.10689			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.69244			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL02L On 12/03/2020 Spot Bond			100.00000	11.62053	100.00000	11.53535				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	15.12896	100.00000	15.01807				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	69.73298	100.00000	68.81706				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	22.05284	100.00000	21.55998				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.90000	98.12850	11.90000	98.03607				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38L On 10/06/2018 Spot Bond			100.00000	18.66152	100.00000	18.52474				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	10.12374	100.00000	10.04954				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	19.42426	100.00000	19.28189				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.32263				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.09000	98.79783	8.09000	98.73327				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	99.86147				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.58721				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.41100				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	72.60206	100.00000	72.20315				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.39722				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.80858				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.21080				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	101.94658				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.20413				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.55645				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.64071				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.35740				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	57.40058				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			9.66500	101.01727	9.66500	100.93915				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21 On 15/06/2016 Spot Bond			7.71000	102.89110	7.71000	110.27787			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.35000	102.90945	9.35000	102.83282		158,950,000,000,000.00	17,000,000,000	10,100,000,000	
Total DV22 SPOT								158,950,000,000,000.00	17,000,000,000	10,100,000,000	
Total For DV22								158,950,000,000,000.00	17,000,000,000	10,100,000,000	
DV23 On 27/02/2023 Spot Bond			9.92000	102.57920	9.92000	102.49827		0.00	0	250,000,000	
Total DV23 SPOT								0.00	0	250,000,000	
Total For DV23								0.00	0	250,000,000	
DV24 On 18/02/2024 Spot Bond			9.85000	101.45082	9.85000	101.37132		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.00000	103.16501	10.00000	103.08298		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC001 On 20/11/2015 Spot Bond				100.00000	0.00000	99.86204		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	101.25795		0.00	0	0	
Total DVC011 SPOT								0.00	0	0	
Total For DVC011								0.00	0	0	
DVC012 On 26/01/2016 Spot Bond				100.00000	0.00000	100.33768		0.00	0	0	
Total DVC012 SPOT								0.00	0	0	
Total For DVC012								0.00	0	0	
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	100.96268		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	
DVC014 On 24/02/2016 Spot Bond				100.00000	0.00000	101.53436		0.00	0	0	
Total DVC014 SPOT								0.00	0	0	
Total For DVC014								0.00	0	0	
DVC015 On 24/08/2016 Spot Bond				100.00000	0.00000	101.54964		0.00	0	0	
Total DVC015 SPOT								0.00	0	0	
Total For DVC015								0.00	0	0	
DVC016 On 18/03/2016 Spot Bond				100.00000	0.00000	101.06718		0.00	0	0	
Total DVC016 SPOT								0.00	0	0	
Total For DVC016								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.07957				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.95932				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.78253				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.47261				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			8.52000	122.88246	8.52000	122.79892				0.00	0	2,530,000,000
Total E170 SPOT										0.00	0	2,530,000,000
Total For E170										0.00	0	2,530,000,000
ECN20 On 14/03/2020 Spot Bond			9.55000	103.60345	9.55000	101.91417				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			9.72500	103.39154	9.72500	101.69785				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			9.97000	103.22530	9.97000	101.50200				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.93000	102.58277	2.93000	102.04583				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	98.51507				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.50010			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	100.64740			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	100.39516			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	17.87094	100.00000	17.63621			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			2.42000	102.34764	2.42000	102.32758			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			2.23000	126.29391	2.23000	126.27083			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			2.16000	114.82461	2.16000	114.80450			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			2.16000	115.62602	2.16000	115.60577			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.28000	106.65419	2.28000	106.63437			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			2.40000	102.78311	2.40000	102.76313			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			9.97500	105.30699	9.97500	105.22345			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.87500	105.34617	9.87500	105.26251			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.40000	98.38447	10.40000	98.30230				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			10.63500	89.89444	10.63500	93.68271				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			10.77500	100.11939	10.77500	100.25185				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			10.50000	102.57792	10.50000	103.12267				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.65890				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.25969				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	100.14872				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	100.14302				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.88020				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.88166				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	12.31736	100.00000	12.15381				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	5.47438	100.00000	5.40169				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1 On 23/02/2016 Spot Bond				100.00000	0.00000	99.80652			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.00000	0.00000	99.80631			0.00	0	0
Total EPFC17 SPOT									0.00	0	0
Total For EPFC17									0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	99.79540			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC19 On 04/02/2016 Spot Bond				100.00000	0.00000	100.14722			0.00	0	0
Total EPFC19 SPOT									0.00	0	0
Total For EPFC19									0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.00000	0.00000	100.15083			0.00	0	0
Total EPFC20 SPOT									0.00	0	0
Total For EPFC20									0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	100.15676			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	96.77685			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.83620			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.46000	97.14024	10.46000	97.05909			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	98.17030			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.04656			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
EQS10U On 22/03/2016 Spot Bond			100.00000	86.62031	100.00000	85.44447			0.00	0	0
Total EQS10U SPOT									0.00	0	0
Total For EQS10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.91603				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.91060				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	114.52100	10.00000	114.43200				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.91423				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.91817				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	99.91544				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.92376				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.92484				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.91998			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.91622			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			8.22500	102.88432	8.27000	102.71752		200,305,070,000.00	24,353,200	39,416,895,200	
Total ES18 SPOT								200,305,070,000.00	24,353,200	39,416,895,200	
Total For ES18								200,305,070,000.00	24,353,200	39,416,895,200	
ES23 On 25/01/2023 Spot Bond			9.04000	108.06770	9.10500	107.64106		428,466,168,000.00	47,396,700	7,603,883,600	
Total ES23 SPOT								428,466,168,000.00	47,396,700	7,603,883,600	
Total For ES23								428,466,168,000.00	47,396,700	7,603,883,600	
ES26 On 02/04/2026 Spot Bond			9.39000	90.87675	9.46000	90.38283		19,201,143,378,000.00	2,044,850,200	19,535,518,100	
Total ES26 SPOT								19,201,143,378,000.00	2,044,850,200	19,535,518,100	
Total For ES26								19,201,143,378,000.00	2,044,850,200	19,535,518,100	
ES33 On 15/09/2033 Spot Bond			10.03500	80.40375	10.10500	79.85818		16,136,661,330,000.00	1,608,038,000	86,703,697,400	
Total ES33 SPOT								16,136,661,330,000.00	1,608,038,000	86,703,697,400	
Total For ES33								16,136,661,330,000.00	1,608,038,000	86,703,697,400	
ES42 On 25/04/2042 Spot Bond			10.13500	85.54922	10.20000	84.96473		2,302,440,922,000.00	227,177,200	63,409,234,900	
Total ES42 SPOT								2,302,440,922,000.00	227,177,200	63,409,234,900	
Total For ES42								2,302,440,922,000.00	227,177,200	63,409,234,900	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	98.96647		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.09296		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	100.53936		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	101.00543		0.00	0	0	
Total FIFB03 SPOT								0.00	0	0	
Total For FIFB03								0.00	0	0	
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.79296		0.00	0	0	
Total FIFB04 SPOT								0.00	0	0	
Total For FIFB04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	99.86927			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.44650			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	103.05173			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	101.28593			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.07479			0.00	0	0
Total FIFC21 SPOT									0.00	0	0
Total For FIFC21									0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.57967			0.00	0	0
Total FIFC22 SPOT									0.00	0	0
Total For FIFC22									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	99.79703			0.00	0	0
Total FIFC23 SPOT									0.00	0	0
Total For FIFC23									0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.67361			0.00	0	0
Total FIFC24 SPOT									0.00	0	0
Total For FIFC24									0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.68941			0.00	0	0
Total FIFC25 SPOT									0.00	0	0
Total For FIFC25									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.15256	100.00000	0.15114			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	0.15256	100.00000	0.15114			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.67015	100.00000	10.59279			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	10.38593	100.00000	10.31063			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	101.27091			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.59814			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	101.41528			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.51146			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			9.78000	100.07216	9.78000	99.99386			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.23590			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	101.23582			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.41115			0.00	414,000,000	207,000,000
Total FRB10 SPOT									0.00	414,000,000	207,000,000
Total For FRB10									0.00	414,000,000	207,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.28525			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.54659			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.72326			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			10.62500	100.64482	10.62500	101.89724			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	101.80591			0.00	378,000,000	189,000,000
Total FRB15 SPOT									0.00	378,000,000	189,000,000
Total For FRB15									0.00	378,000,000	189,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.97158			0.00	192,000,000	96,000,000
Total FRB16 SPOT									0.00	192,000,000	96,000,000
Total For FRB16									0.00	192,000,000	96,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.98567			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			10.63000	108.36349	10.63000	108.27153			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.41927			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.23500	137.00167	2.23500	137.89579		2,056,200,000,000.00		920,000,000	460,000,000
Total FRBI22 SPOT								2,056,200,000,000.00		920,000,000	460,000,000
Total For FRBI22								2,056,200,000,000.00		920,000,000	460,000,000
FRBI23 On 07/12/2023 Spot Bond			2.21500	126.55213	2.21500	286.12109			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.40500	109.73497	2.40500	116.62471			0.00	0	338,900,000
Total FRBI25 SPOT									0.00	0	338,900,000
Total For FRBI25									0.00	0	338,900,000
FRBI28 On 31/03/2028 Spot Bond			3.01000	96.12310	3.01000	158.34357			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			3.19000	105.07367	3.19000	201.14128			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.49400	69.48245	7.49400	68.91567			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.36800	44.87521	9.36800	43.97982			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.61000	43.52393	9.61000	42.60009			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	39.05714	100.00000	38.53854			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	102.03662			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.43077			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.24375			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.36174			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	99.91996	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	99.91996	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.33604			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.27476				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.46671				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.31467				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	99.93567	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.39583				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.71245				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.66285				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	31.88788	100.09221	31.65397				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	101.19631				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.84796			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	101.33286			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	91.67951	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	101.34728			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	101.23361			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	101.25053			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.62740			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	101.22913			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	67.00916	13.22500	66.93734			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	101.16063			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	101.16205			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.70388			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC168(On 20/06/2018 Spot Bond				100.00000	0.00000	101.21343				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169(On 31/01/2025 Spot Bond			3.63500	101.88602	3.63500	105.37868				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170(On 20/06/2018 Spot Bond				100.00000	0.00000	101.26479				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171(On 20/06/2018 Spot Bond				100.00000	0.00000	101.26479				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172(On 21/02/2018 Spot Bond				100.00000	0.00000	102.01941				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173(On 30/06/2017 Spot Bond				100.00000	0.00000	101.04671				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174(On 20/06/2018 Spot Bond				100.00000	0.00000	99.23152				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC176(On 20/09/2018 Spot Bond				100.00000	0.00000	101.19346				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177(On 20/09/2018 Spot Bond				100.00000	0.00000	101.16634				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178(On 06/08/2023 Spot Bond				100.00000	0.00000	100.18007				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179(On 20/09/2020 Spot Bond				100.00000	0.00000	101.36025				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC180(On 10/02/2016 Spot Bond				100.00000	0.00000	100.06492				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	67.38013				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	100.44839				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.55645				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.58009				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	101.15349				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	101.25053				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	101.25053				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	101.23516				0.00	0	0
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	100.90588				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.95375				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	100.85136				0.00	600,000,000	300,000,000
Total FRC193 SPOT										0.00	600,000,000	300,000,000
Total For FRC193										0.00	600,000,000	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
FRC19: On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			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	100.74499			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	101.31895			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	100.72614			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	100.83182			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	100.66343			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	100.66516			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	100.57312			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	100.52247			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.57312			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.52045			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.15898			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	100.23549	8.75000	100.16478			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	103.13645			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.09132	100.00000	11.01002			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	10.18817	100.00000	10.11350			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.48231			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	12.49080	100.00000	12.39925			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.29329			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	28.67085	100.00000	28.46298			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.08965			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	10.75278	100.00000	10.67397			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	27.77903	100.00000	27.57763			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.08961			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	27.75481	100.00000	27.55358			0.00	0	0
Total FRC216 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.08938				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	100.08495				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	100.20357				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	100.19137				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			3.04500	131.77170	3.04500	131.73925				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	100.01109				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	100.01028				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	100.01028				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.93885				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	101.32467				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	101.20383				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	101.15860				0.00	0	0
Total FRC229 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC229										0.00	0	0
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	101.31467				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	101.04833				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	100.58850				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			3.90500	126.31850	3.90500	125.43868				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	100.57154				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.52327				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	100.37274				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.57500	114.41901	3.57500	127.88135				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	101.35299				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			3.62500	106.14002	3.62500	127.52413				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.60500	104.04590	3.60500	127.66688			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.53000	100.71026	3.53000	132.52258			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.60000	100.28206	3.60000	144.06987			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	100.41660			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	101.18611			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	101.34440			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.55711			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.50253			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28331			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	101.28189			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	101.19431			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	100.31485			0.00	0	0
Total FRD013 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	13.88866	100.00000	13.78686				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	61.68873	100.00000	61.23658				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	30.18910	100.00000	29.96784				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	49.94792	100.00000	49.48155				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	12.44794	100.00000	12.35769				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	100.83417				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.54352				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.77000				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	100.63002				0.00	0	1,700,000,000
Total FRJ19 SPOT										0.00	0	1,700,000,000
Total For FRJ19										0.00	0	1,700,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.46844				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.47757				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	102.57497				0.00	0	0
Total FRJ25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.20800	83.73803	2.20800	106.15533				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.52000	106.07942	2.52000	115.22025				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.47516				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.67056	10.38000	100.58650				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.67056	10.38000	100.58650				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	102.75534				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.66000	103.63909	2.66000	112.49488				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.63000	215.90154	2.63000	216.80898				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.63000	113.09640	2.63000	113.07231				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.66000	215.02478	2.66000	215.93228				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.39572				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			2.49000	115.82890	2.49000	115.80552				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS114									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.72000	111.37517	2.72000	111.35065			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	51.05200			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.82500	109.40683	2.82500	109.38180		1,659,970,000,000.00	587,600,000	1,175,200,000	
Total FRS119 SPOT								1,659,970,000,000.00	587,600,000	1,175,200,000	
Total For FRS119								1,659,970,000,000.00	587,600,000	1,175,200,000	
FRS119 On 07/12/2033 Spot Bond			2.78000	117.74151	2.78000	212.46880		0.00	0	0	
Total FRS120 SPOT								0.00	0	0	
Total For FRS120								0.00	0	0	
FRS120 On 07/12/2033 Spot Bond			2.83000	116.06196	2.83000	211.04590		0.00	0	0	
Total FRS121 SPOT								0.00	0	0	
Total For FRS121								0.00	0	0	
FRS121 On 31/01/2025 Spot Bond			2.42000	101.99513	2.42000	101.97512		0.00	0	0	
Total FRS122 SPOT								0.00	0	0	
Total For FRS122								0.00	0	0	
FRS122 On 07/12/2033 Spot Bond			2.86000	165.94059	2.86000	210.19780		0.00	0	0	
Total FRS123 SPOT								0.00	0	0	
Total For FRS123								0.00	0	0	
FRS123 On 31/01/2038 Spot Bond			3.10000	90.79578	3.10000	104.42148		0.00	0	0	
Total FRS124 SPOT								0.00	0	0	
Total For FRS124								0.00	0	0	
FRS124 On 31/03/2028 Spot Bond			3.05000	100.19378	3.05000	157.68471		0.00	0	0	
Total FRS126 SPOT								0.00	0	0	
Total For FRS126								0.00	0	0	
FRS126 On 31/01/2038 Spot Bond			3.55000	84.59492	3.55000	96.88128		0.00	0	0	
Total FRS127 SPOT								0.00	0	0	
Total For FRS127								0.00	0	0	
FRS127 On 31/03/2028 Spot Bond			3.04000	100.32501	3.04000	157.84912		0.00	0	0	
Total FRS129 SPOT								0.00	0	0	
Total For FRS129								0.00	0	0	
FRS129 On 11/11/2015 Spot Bond				100.00000	0.00000	103.46521		0.00	0	0	
Total FRS130 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.10000	156.90517	3.10000	156.86561				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			3.37000	195.48863	3.37000	196.45886				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	93.91038				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			3.48000	85.28656	3.48000	98.00938				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			3.45000	85.65920	3.45000	98.49778				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			3.26000	88.28350	3.26000	101.66109				0.00	0	668,100,000
Total FRS136 SPOT										0.00	0	668,100,000
Total For FRS136										0.00	0	668,100,000
FRS13 On 31/03/2028 Spot Bond			2.91000	160.04250	2.91000	160.00460				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			3.14000	202.48166	3.14000	202.48195				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	100.07296				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	99.35626				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	106.03234				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			3.04000	157.65746	3.04000	157.84912				0.00	0	0
Total FRS142 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.04000	157.65746	3.04000	157.84912				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.33500	125.55665	2.33500	283.86766				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			2.22500	126.46881	2.22500	285.93248				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.94500	120.64025	2.94500	272.73884				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			2.70500	101.06035	2.70500	134.28434				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	100.37344				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.23500	137.92079	2.23500	133.67940				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	100.57788				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.82875				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	100.19861				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			2.50000	112.27578	2.50000	112.25304				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	33.09474	104.97509	32.84145				0.00	0	0
Total FRS69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	36.78164	101.07593	36.50946			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	29.81750	100.44759	29.59808			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	35.12376	100.76967	34.86456			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			2.15000	121.29159	2.15000	121.27034			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			2.35000	97.70314	2.35000	117.15823			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	99.02300			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			2.38000	97.46040	2.38000	116.86687			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.88660			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			2.42500	124.81624	2.42500	357.53679		3,880,000,000,000.00	1,600,000,000	0	
Total FRS90 SPOT								3,880,000,000,000.00	1,600,000,000	0	
Total For FRS90								3,880,000,000,000.00	1,600,000,000	0	
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.08579			0.00	0	0
Total FRS94 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.74018			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			7.50000	101.74119	7.50000	101.67947			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.14500	102.02114	8.14500	101.95402			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.43000	105.36145	8.43000	105.29015			0.00	0	710,000,000
Total FRX18 SPOT									0.00	0	710,000,000
Total For FRX18									0.00	0	710,000,000
FRX19 On 15/11/2019 Spot Bond			9.04000	99.89245	9.04000	99.82021			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.36500	98.71756	9.36500	98.64353			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.19000	89.28549	10.19000	89.21198			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			10.34000	107.02995	10.34000	106.94154			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.75000	94.47712	10.75000	93.18660		3,510,907,000,000.00		326,596,000	726,596,000
Total FRX26 SPOT								3,510,907,000,000.00		326,596,000	726,596,000
Total For FRX26								3,510,907,000,000.00		326,596,000	726,596,000
FRX30 On 31/01/2030 Spot Bond			11.00500	93.91517	11.00500	93.83318		0.00	0	0	1,060,000,000
Total FRX30 SPOT								0.00	0	0	1,060,000,000
Total For FRX30								0.00	0	0	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			11.13000	90.37224	11.13000	90.29248		0.00	0	0	0
Total FRX31 SPOT								0.00	0	0	0

Contract 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 FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.70000	76.64893	10.70000	76.58347				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	101.06369				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	101.07810				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	101.11408				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	101.17169				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	101.21488				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	101.40188				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.70164				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.58549				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.76441				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.83414				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.89225				0.00	0	0
Total FS2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.14787				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.78757	100.00000	2.76736				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	0.46768	100.00000	0.46429				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.43518	100.00000	15.32205				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	2.58959	100.00000	2.57061				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	0.43446	100.00000	0.43128				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0

Contract 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 FS4A5U										0.00	0	0
FS4B1 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
FS4C1 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
FS4D1 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.68035				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			9.56500	100.81287	9.56500	100.73569				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.63869				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.69320				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.71501				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.85671				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	102.03103				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.13994				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										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

Contract 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 GOVEX1									0.00	0	0
GPT34 On 11/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GPT34 SPOT									0.00	0	0
Total For GPT34									0.00	0	0
GPT35 On 11/02/2016 Spot Bond			100.00000	86.17633	100.00000	85.60815		620,000,000,000,000.00	56,200,000,000	40,000,000,000	
Total GPT35 SPOT								620,000,000,000,000.00	56,200,000,000	40,000,000,000	
Total For GPT35								620,000,000,000,000.00	56,200,000,000	40,000,000,000	
GRB01 On 08/12/2019 Spot Bond			100.00000	11.38776	100.00000	11.30429		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	23.51785	100.00000	23.34549		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	15.12664	100.00000	15.01576		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	9.85033	100.00000	8.45099		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	100.36225		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	100.37612		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	100.39331		0.00	0	0	
Total GRH1B SPOT								0.00	0	0	
Total For GRH1B								0.00	0	0	
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.41716		0.00	0	0	
Total GRH1C SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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	100.21355				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.75610				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.35410				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.78747				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	101.05076				0.00	0	19,896,700
Total GRT08 SPOT										0.00	0	19,896,700
Total For GRT08										0.00	0	19,896,700
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.62555				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	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.02289				0.00	572,000,000	143,000,000
Total GSIZ16 SPOT										0.00	572,000,000	143,000,000
Total For GSIZ16										0.00	572,000,000	143,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.33233				0.00	154,520,000	77,260,000
Total HCH01 SPOT										0.00	154,520,000	77,260,000
Total For HCH01										0.00	154,520,000	77,260,000
HIL01U On 21/11/2019 Spot Bond			100.00000	10.06154	100.00000	11.84792				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	101.29229				0.00	0	0
Total HILB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.23401				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	100.03887				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC24 On 14/01/2016 Spot Bond				100.00000	0.00000	100.56972				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.00000	0.00000	100.12882				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										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	9.76686	100.00000	9.63857				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	9.76686	100.00000	9.63857				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.36081	100.00000	10.22472				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	10.36081	100.00000	10.22472				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.12446	100.00000	10.97834				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.12446	100.00000	10.97834				0.00	0	0
Total HM1D5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.05782	100.00000	11.89944				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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.56097				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.71954				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	100.03318				0.00	0	0
Total HPF04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.44500	102.93150	9.44500	102.85409				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.83473				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.84514				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			8.66000	106.97750	8.71000	106.70857			55,756,635,796,000.00	6,438,410,600	14,682,622,400	
Total HWAY20 SPOT									55,756,635,796,000.00	6,438,410,600	14,682,622,400	
Total For HWAY20									55,756,635,796,000.00	6,438,410,600	14,682,622,400	
HWAY2 On 07/12/2023 Spot Bond			2.21500	126.55213	2.21500	286.12109				0.00	0	2,400,000,000
Total HWAY23 SPOT										0.00	0	2,400,000,000
Total For HWAY23										0.00	0	2,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.08500	130.48618	2.08500	295.01869				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			2.37500	99.43141	2.37500	100.90878				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.23000	94.58887	10.23000	94.51196			12,276,000,000,000.00	1,200,000,000	2,670,000,000	
Total HWAY34 SPOT									12,276,000,000,000.00	1,200,000,000	2,670,000,000	
Total For HWAY34									12,276,000,000,000.00	1,200,000,000	2,670,000,000	
HWAY3 On 31/07/2035 Spot Bond			10.23000	94.44816	10.23000	94.37137				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	57.45428	100.00000	57.03318				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	59.45675	100.00000	59.02568				0.00	0	0
Total HWF05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	40.56453	100.00000	40.27044			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	114.52100	10.00000	114.43200			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			1.74000	123.28015	1.74000	123.26274		2,982,360,000,000.00	1,714,000,000	42,115,118,600	
Total I2025 SPOT								2,982,360,000,000.00	1,714,000,000	42,115,118,600	
Total For I2025								2,982,360,000,000.00	1,714,000,000	42,115,118,600	
I2033 On 28/02/2033 Spot Bond			1.82500	103.40597	1.82500	103.39040		327,040,000,000.00	179,200,000	20,903,799,500	
Total I2033 SPOT								327,040,000,000.00	179,200,000	20,903,799,500	
Total For I2033								327,040,000,000.00	179,200,000	20,903,799,500	
I2038 On 31/01/2038 Spot Bond			1.90000	128.30170	1.90000	128.28194		4,968,880,000,000.00	2,615,200,000	157,897,620,100	
Total I2038 SPOT								4,968,880,000,000.00	2,615,200,000	157,897,620,100	
Total For I2038								4,968,880,000,000.00	2,615,200,000	157,897,620,100	
I2046 On 31/03/2046 Spot Bond			1.93000	128.15777	1.93000	128.13759		56,352,140,000,000.00	29,198,000,000	105,278,277,300	
Total I2046 SPOT								56,352,140,000,000.00	29,198,000,000	105,278,277,300	
Total For I2046								56,352,140,000,000.00	29,198,000,000	105,278,277,300	
I2050 On 31/12/2050 Spot Bond			2.02000	135.37228	2.03000	135.02769		10,649,036,000,000.00	5,271,800,000	58,331,377,600	
Total I2050 SPOT								10,649,036,000,000.00	5,271,800,000	58,331,377,600	
Total For I2050								10,649,036,000,000.00	5,271,800,000	58,331,377,600	
IBL21 On 15/03/2016 Spot Bond			8.41000	101.93653	8.41000	101.86800		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.31500	105.16114	8.31500	105.09056		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			8.23000	102.03045	8.23000	101.96340		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.21078		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	
Total For IBL33								0.00	0	0	
IBL34 On 31/01/2017 Spot Bond			2.37000	99.64171	2.37000	134.34713		0.00	0	0	
Total IBL34 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.30500	103.36490	2.30500	137.35094			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	101.35686			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.43500	101.75854	8.43500	101.68965			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.74431			0.00	1,400,000,000	700,000,000
Total IBL42 SPOT									0.00	1,400,000,000	700,000,000
Total For IBL42									0.00	1,400,000,000	700,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	99.94777			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.11000	100.28447	9.11000	100.21126			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.58000	94.57699	9.58000	94.50487			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.08829			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.96500	97.46572	8.96500	97.39568			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.57000	100.84549	9.57000	100.76867			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	100.16801			0.00	2,000,000,000	1,000,000,000
Total IBL52 SPOT									0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL52										0.00	2,000,000,000	1,000,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.38654				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.85500	101.70272	7.85500	101.63886				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			8.89000	100.51831	8.89000	100.44706				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	100.24810				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.08500	102.68271	8.08500	102.61639				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			8.85000	103.25113	8.85000	103.17826				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			10.07000	103.52494	10.07000	103.44206				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.90182				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.36032				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	100.22522				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.31084				0.00	0	0
Total IBL64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.31684			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	101.26796			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			3.03500	131.84569	3.03500	131.81331			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.95308			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	16.70997	100.00000	16.49050			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	99.88117			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	99.87712			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01361	100.00000	0.01352			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	100.48309			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	100.13309			0.00	106,150,000,000	85,050,000,000
Total IDCG02 SPOT									0.00	106,150,000,000	85,050,000,000
Total For IDCG02									0.00	106,150,000,000	85,050,000,000
IDCG03 On 22/10/2020 Spot Bond			9.67500	95.41864	9.67500	95.34477		454,725,000,000,000.00	47,000,000,000	26,700,000,000	
Total IDCG03 SPOT								4,725,000,000,000.00	47,000,000,000	26,700,000,000	
Total For IDCG03								4,725,000,000,000.00	47,000,000,000	26,700,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.82326			0.00	0	0
Total IDCG04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IDCG04									0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	101.30346			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.45000	99.38562	10.45000	99.30313			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG06 On 13/11/2020 Spot Bond			100.00000	13.48514	100.00000	2.20971		730,000,000,000,000.00	67,300,000,000	42,800,000,000	
Total IDCG07 SPOT								10,000,000,000,000.00	67,300,000,000	42,800,000,000	
Total For IDCG07								10,000,000,000,000.00	67,300,000,000	42,800,000,000	
IDCG07 On 13/05/2030 Spot Bond			100.00000	11.40730	100.00000	0.00305		020,000,000,000,000.00	10,200,000,000	10,200,000,000	
Total IDCG08 SPOT								10,000,000,000,000.00	10,200,000,000	10,200,000,000	
Total For IDCG08								10,000,000,000,000.00	10,200,000,000	10,200,000,000	
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.45990	5.00000	101.41907		0.00	0	0	
Total IDCP03 SPOT								0.00	0	0	
Total For IDCP03								0.00	0	0	
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.37852	5.00000	100.33790		0.00	0	0	
Total IDCP04 SPOT								0.00	0	0	
Total For IDCP04								0.00	0	0	
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.68783	4.00000	100.65497		0.00	0	0	
Total IDCP05 SPOT								0.00	0	0	
Total For IDCP05								0.00	0	0	
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.32516	4.00000	100.29260		0.00	0	0	
Total IDCP06 SPOT								0.00	0	0	
Total For IDCP06								0.00	0	0	
IDW01U On 30/06/2016 Spot Bond			100.00000	62.66292	100.00000	62.20861		0.00	0	0	
Total IDW01U SPOT								0.00	0	0	
Total For IDW01U								0.00	0	0	
IDW02U On 30/06/2016 Spot Bond			100.00000	62.53712	100.00000	62.08372		0.00	0	0	
Total IDW02U SPOT								0.00	0	0	
Total For IDW02U								0.00	0	0	
IDW03U On 30/06/2016 Spot Bond			100.00000	62.53712	100.00000	62.08372		0.00	0	0	
Total IDW03U SPOT								0.00	0	0	
Total For IDW03U								0.00	0	0	
IFM01 On 31/03/2016 Spot Bond			9.20000	102.72852	9.20000	102.65347		0.00	0	0	
Total IFM01 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.51317	100.00000	8.45077				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.18823				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	22.12096	100.00000	21.96059				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	26.95298	100.00000	26.75757				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	2.13076	100.00000	2.11856				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.55570	100.00000	9.48642				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	11.50803	100.00000	11.42460				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	11.54432	100.00000	11.46062				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.21137	100.00000	11.13709				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	42.35110	100.00000	42.04406				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	9.86248	100.00000	9.76939				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	16.86013	100.00000	16.70098				0.00	0	0
Total IN313U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN313U										0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	93.56242	100.00000	92.87278				0.00	0	0
Total IN314U SPOT										0.00	0	0
Total For IN314U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	57.91935	100.00000	56.92158				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	80.23694	100.00000	79.21264				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	41.74739	100.00000	41.02821				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	30.81096	100.00000	30.28018				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	23.52001	100.00000	23.11483				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	85.88235	100.00000	85.28037				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	61.08495	100.00000	59.68977				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	61.08495	100.00000	59.68977				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA548 On 17/11/2015 Spot Bond			6.65000	99.98178	6.65000	99.87263				0.00	0	0
Total INA548 SPOT										0.00	0	0
Total For INA548										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.65000	99.85446	6.65000	99.74558				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.65000	99.72746	6.65000	99.61886				0.00	0	0
Total INA550 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA550										0.00	0	0
INA551 On 08/12/2015 Spot Bond			6.65000	99.60078	6.65000	99.49245				0.00	0	0
Total INA551 SPOT										0.00	0	0
Total For INA551										0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.75000	99.08381	6.75000	98.97500				0.00	0	0
Total INA601 SPOT										0.00	0	0
Total For INA601										0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.75000	98.95689	6.75000	98.84835				0.00	0	0
Total INA602 SPOT										0.00	0	0
Total For INA602										0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.85000	98.81316	6.85000	98.70334				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.85000	98.55728	6.85000	98.44803				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
INA606 On 09/02/2016 Spot Bond			6.85000	98.42984	6.85000	98.32087				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.05565				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			10.89344	101.66327	10.89344	101.70917				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			10.89344	101.40051	10.89344	101.31515				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	101.27643				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	101.25288				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.77195	6.50000	100.71914				0.00	0	0
Total ING153 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30042				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	91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.24863				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.62690				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	114.52100	10.00000	114.43200				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	101.22652				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	100.19337				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	102.65891				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	103.71849				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	100.02665				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.65890				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	85.08159	100.00000	84.49074				0.00	0	0
Total IP276U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IP276U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.67315				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.68152				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.41000	101.31140	8.41000	101.24301				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.91540				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.93644				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.95049				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.61367				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.62551				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPFC08 SPOT										0.00	0	0
Total For IPFC08										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.02500	97.17806	10.02500	97.10059				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.95500	102.68445	8.95500	102.61034				0.00	0	0
Total IPL6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL6									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.84192			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	100.71261			0.00	0	232,000,000
Total IPL8 SPOT									0.00	0	232,000,000
Total For IPL8									0.00	0	232,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.77123			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.40921			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.66891			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.98500	99.48216	2.98500	133.57414		7,402,800,000,000.00	2,480,000,000	1,240,000,000	
Total IV017 SPOT								7,402,800,000,000.00	2,480,000,000	1,240,000,000	
Total For IV017								7,402,800,000,000.00	2,480,000,000	1,240,000,000	
IV019 On 31/03/2028 Spot Bond			3.60000	148.98280	3.60000	154.68639		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	101.01958		0.00	503,000,000	258,000,000	
Total IV022 SPOT								0.00	503,000,000	258,000,000	
Total For IV022								0.00	503,000,000	258,000,000	
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.77769		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	100.57513		0.00	0	0	
Total IV024 SPOT								0.00	0	0	
Total For IV024								0.00	0	0	
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.45565		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	99.18655		0.00	0	0	
Total IV026 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74000	103.60362	3.74000	112.54910			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			3.74000	103.51725	3.74000	112.54910			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.60270			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.57265			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	10.15350	100.00000	10.02013			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			10.64000	107.12806	10.64000	107.03657			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.92198			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			3.70000	147.45446	3.70000	147.41015			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.65000	99.92718	6.65000	99.98178			0.00	0	0
Total IVA547 SPOT									0.00	0	0
Total For IVA547									0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.65000	99.69123	6.65000	99.47442			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.65000	99.56464	6.65000	99.34838			0.00	0	0
Total IVA551 SPOT									0.00	0	0
Total For IVA551									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.75000	99.04752	6.75000	99.21107			0.00	0	0
Total IVA601 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA601										0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.75000	98.92068	6.75000	98.70400				0.00	0	0
Total IVA602 SPOT										0.00	0	0
Total For IVA602										0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.85000	98.77652	6.85000	98.55728				0.00	0	0
Total IVA603 SPOT										0.00	0	0
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.85000	98.52084	6.85000	98.42984				0.00	0	800,000,000
Total IVA605 SPOT										0.00	0	800,000,000
Total For IVA605										0.00	0	800,000,000
IVA606 On 11/02/2016 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
Total IVA606 SPOT										0.00	0	0
Total For IVA606										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.32747				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.80533				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.86976				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	99.78488				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.58125				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.69496				0.00	0	0
Total IVC017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.69929				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.70794				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.66900				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.54549				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	100.32499				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	101.15737				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.94171				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.55706				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.54195				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.86989				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	100.37735				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	101.07810				0.00	0	0
Total IVC032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.96174				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.98559				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.98559				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.45000	102.59508	9.45000	102.51789				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	16.82357	100.00000	16.71273				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	11.91474	100.00000	11.82835				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			9.69500	101.41429	9.69500	101.33605				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	100.33088				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.18979				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	100.15529				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	99.78761				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.59481				0.00	0	0
Total IVC050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.22448				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.01062				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.04201				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.48850				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	101.05541				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	100.31487				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.86872				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	101.36184				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	100.24675				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.98535				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	99.93895				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	100.09391				0.00	0	0
Total IVC063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.33490			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.46243			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	101.18401			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	100.19377			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.28801			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.55513			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	98.65952	100.00000	97.87234			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.38127			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.48000			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	101.38052			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	101.52034			0.00	0	0
Total KAP003 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP003										0.00	0	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	101.77716				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.28944				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	100.21984				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			9.00000	133.12899	9.00000	133.03243				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.91494				0.00	1,400,000,000	11,100,000,000
Total LBK03 SPOT										0.00	1,400,000,000	11,100,000,000
Total For LBK03										0.00	1,400,000,000	11,100,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.32197				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.48502				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	101.13287				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.64610				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.60000	101.33919	10.60000	101.25390				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.16156	9.71000	102.08262				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	100.23867				0.00	0	0
Total LEW01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.97500	99.89709	8.97500	99.82562			0.00	0	3,280,000,000
Total LGL02 SPOT									0.00	0	3,280,000,000
Total For LGL02									0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.16500	97.70728	9.16500	97.63554		598,107,900,000.00		65,260,000	312,630,000
Total LGL03 SPOT								598,107,900,000.00		65,260,000	312,630,000
Total For LGL03								598,107,900,000.00		65,260,000	312,630,000
LGL04 On 14/08/2020 Spot Bond			10.27000	98.24293	10.27000	98.16275			0.00	0	590,000,000
Total LGL04 SPOT								0.00	0	0	590,000,000
Total For LGL04								0.00	0	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.45544			0.00	100,000,000	100,000,000
Total LGL05 SPOT								0.00	100,000,000	100,000,000	100,000,000
Total For LGL05								0.00	100,000,000	100,000,000	100,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.86303			0.00	0	0
Total LHL01 SPOT								0.00	0	0	0
Total For LHL01								0.00	0	0	0
LHL02 On 13/12/2015 Spot Bond			7.91000	104.73716	7.91000	104.66951			0.00	0	1,040,000,000
Total LHL02 SPOT								0.00	0	0	1,040,000,000
Total For LHL02								0.00	0	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.02580			0.00	0	0
Total LHL03 SPOT								0.00	0	0	0
Total For LHL03								0.00	0	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.46224			0.00	0	0
Total LHL13 SPOT								0.00	0	0	0
Total For LHL13								0.00	0	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.42812			0.00	0	0
Total LOM01 SPOT								0.00	0	0	0
Total For LOM01								0.00	0	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.85639			0.00	0	0
Total LRFA1 SPOT								0.00	0	0	0
Total For LRFA1								0.00	0	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.91367			0.00	0	0
Total LRFB1 SPOT								0.00	0	0	0
Total For LRFB1								0.00	0	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.04686			0.00	0	0
Total LRFC1 SPOT								0.00	0	0	0

Contract 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 LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.17558				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	200,000,000	50,000,000
Total MAQ074 SPOT										0.00	200,000,000	50,000,000
Total For MAQ074										0.00	200,000,000	50,000,000
MAQ07 On 10/12/2015 Spot Bond				100.00000	0.00000	99.51463				0.00	0	0
Total MAQ075 SPOT										0.00	0	0
Total For MAQ075										0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	98.81926				0.00	0	0
Total MAQ076 SPOT										0.00	0	0
Total For MAQ076										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond			100.00000	44.03281	100.00000	100.00000		640,000,000,000,000.00		36,400,000,000	32,700,000,000	
Total MAQ077 SPOT								10,000,000,000,000.00		36,400,000,000	32,700,000,000	
Total For MAQ077								10,000,000,000,000.00		36,400,000,000	32,700,000,000	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.35395				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.36369				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.90915				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.03828				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	101.22275				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	100.83974				0.00	0	0
Total MBC026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBC026									0.00	0	0
MBF03: On 01/10/2017 Spot Bond				100.00000	0.00000	101.43090			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.99413			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.38982			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	99.90783			0.00	20,000,000,000	10,000,000,000
Total MBF037 SPOT									0.00	20,000,000,000	10,000,000,000
Total For MBF037									0.00	20,000,000,000	10,000,000,000
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.36805			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	100.07812			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	100.03174			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	101.31116			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.64350			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.65637			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	99.92171			0.00	480,000,000	240,000,000
Total MBF046 SPOT									0.00	480,000,000	240,000,000
Total For MBF046									0.00	480,000,000	240,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.89838			0.00	0	0
Total MBF047 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.90187				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				100.00000	0.00000	100.00000				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	91.00000	100.00000	90.32258				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	29.05215	100.00000	28.84153				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	28.17028	100.00000	27.96605				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	28.24549	100.00000	28.04071				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	27.10453	100.00000	26.90802				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	40.86077	100.00000	40.56453				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.31077				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.06000	100.67920	9.06000	100.60610				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.13000	100.11708	9.13000	100.04385				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	100.80477				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.74147				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.86324				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.25000	101.25508	8.25000	101.18801				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.10000	104.02256	9.10000	103.94712				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			9.95000	103.89150	9.95000	103.80929				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.07087				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.10689				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			9.95000	102.49481	9.95000	102.46319				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			9.17500	103.50157	9.17500	103.42549				0.00	0	0
Total MIIIL02 SPOT										0.00	0	0
Total For MIIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.58668				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	102.41181				0.00	0	0
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.22208				0.00	0	0
Total MMIG01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.82500	103.16871	9.82500	102.52978			0.00	0	600,000,000
Total MMIG02 SPOT									0.00	0	600,000,000
Total For MMIG02									0.00	0	600,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.00426			0.00	0	34,000,000
Total MMIG03 SPOT									0.00	0	34,000,000
Total For MMIG03									0.00	0	34,000,000
MMIG0 On 12/08/2030 Spot Bond			11.65000	97.80498	11.65000	100.80777			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			11.10000	99.81769	11.10000	101.58880		4,846,260,000,000.00		436,600,000	1,536,600,000
Total MMIG05 SPOT								4,846,260,000,000.00		436,600,000	1,536,600,000
Total For MMIG05								4,846,260,000,000.00		436,600,000	1,536,600,000
MMS01 On 10/12/2016 Spot Bond			100.00000	38.61902	100.00000	38.33597			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			8.87500	103.36192	8.87500	103.28837			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			8.81500	105.43238	8.81500	105.35826			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	6.89448	100.89771	7.17514			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	6.98277	100.61875	7.26525			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0

Contract 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 N4A311									0.00	0	0
N4A40 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.03628			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	101.10777			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	101.12206			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	101.27762			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	101.40721			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	12.20232	100.00000	12.11289			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	13.06397	100.00000	12.96822			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			10.17000	90.52473	10.17000	90.45155		406,800,000,000.00		40,000,000	1,770,000,000
Total NAM01 SPOT								406,800,000,000.00		40,000,000	1,770,000,000
Total For NAM01								406,800,000,000.00		40,000,000	1,770,000,000
NAM02 On 29/06/2020 Spot Bond			9.82500	102.81182	9.82500	102.73103		786,000,000,000.00		80,000,000	40,000,000
Total NAM02 SPOT								786,000,000,000.00		80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM02										786,000,000,000.00	80,000,000	40,000,000
NBK10, On 25/07/2016 Spot Bond			7.93500	101.44923	7.93500	101.38490				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11, On 28/11/2020 Spot Bond			9.63000	101.38258	9.63000	101.30487				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.27500	101.90610	9.27500	101.82998				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			9.77000	101.30063	9.77000	101.22101				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I, On 21/02/2017 Spot Bond				100.00000	0.00000	102.42115				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			9.63500	102.16306	9.63500	102.08992				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			9.87500	97.32638	9.87500	97.24994				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I, On 27/08/2017 Spot Bond				100.00000	0.00000	102.51559				0.00	0	100,000,000
Total NBK15B SPOT										0.00	0	100,000,000
Total For NBK15B										0.00	0	100,000,000
NBK16, On 12/02/2025 Spot Bond			10.61000	95.64762	10.61000	95.56705				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK16I, On 25/07/2016 Spot Bond				100.00000	0.00000	100.25173				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			10.78000	95.53996	10.78000	95.45777				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I, On 28/11/2016 Spot Bond				100.00000	0.00000	101.57241				0.00	0	0
Total NBK17B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK17B									0.00	0	0
NBK18 On 01/06/2020 Spot Bond			9.58000	103.08594	9.58000	103.00690			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.89033			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19 On 01/06/2022 Spot Bond			10.02500	102.60095	10.02500	102.51872			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.54161			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20 On 01/06/2026 Spot Bond			10.85000	101.71167	10.85000	101.62362		3,255,000,000,000.00	300,000,000	200,000,000	
Total NBK20A SPOT								3,255,000,000,000.00	300,000,000	200,000,000	
Total For NBK20A								3,255,000,000,000.00	300,000,000	200,000,000	
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.00881			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21 On 21/07/2027 Spot Bond			11.05000	98.73114	11.05000	100.56873		4,420,000,000,000.00	400,000,000	300,000,000	
Total NBK21A SPOT								4,420,000,000,000.00	400,000,000	300,000,000	
Total For NBK21A								4,420,000,000,000.00	400,000,000	300,000,000	
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.06017			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.01905			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.01958			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.03969			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.02086			0.00	380,000,000	290,000,000
Total NBK25B SPOT									0.00	380,000,000	290,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK25B										0.00	380,000,000	290,000,000
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.50884				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.53018				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.11000	109.30652	9.11000	109.22630				0.00	0	600,000,000
Total NBK3A SPOT										0.00	0	600,000,000
Total For NBK3A										0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.17500	38.75468	11.17500	38.72153				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.58236				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			7.98000	101.83032	7.98000	101.76539				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.06549				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	99.68586				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.53885				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.39427				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.33101				0.00	0	0
Total NCLN66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	96.25484				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.93710				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	101.15369				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	101.30678				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	101.06075				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	101.04058				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	101.03986				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.28886				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	101.19346				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.34500	102.82630	10.34500	103.28702				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	101.18632				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.38000	101.68445	10.38000	102.13321				0.00	0	0
Total NCLN85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.19346				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	101.07633				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	101.09688				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	101.20487				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	101.21914				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.55022				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.76415				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.18918				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.78685				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	100.44768				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.58106				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.31000	101.72562	10.31000	101.51674				0.00	0	0
Total NED15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.20143			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	105.05319			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.67921			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	101.15979			0.00	388,000,000	194,000,000
Total NED19 SPOT									0.00	388,000,000	194,000,000
Total For NED19									0.00	388,000,000	194,000,000
NED20 On 01/07/2020 Spot Bond			11.50000	100.19017	11.50000	103.38073			0.00	0	2,030,000,000
Total NED20 SPOT									0.00	0	2,030,000,000
Total For NED20									0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.71428			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	114.23709	9.44500	114.15117			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			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			2.23500	176.88720	2.23500	176.85498			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			2.60000	100.69789	2.60000	114.75499			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.42652	3.45000	193.39028			0.00	0	0
Total NILB12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99000	111.14267	2.99000	111.11578				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			3.19000	155.32209	3.19000	145.23930				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			3.10000	157.14257	3.10000	156.86561				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			9.00000	104.21259	9.00000	104.13783				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.63000	105.35695	9.63000	105.27525				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	102.05256				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.59504				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.65047				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.61723				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.71471				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			9.83000	105.39097	9.83000	106.23918				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.68370				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.66154			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.80986			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			10.03000	105.42508	10.03000	105.33998			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.70585			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.71693			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.90507			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.12646			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.99145			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.75016			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			8.90000	114.39673	8.90000	114.31510			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02 On 31/10/2022 Spot Bond			9.75500	112.91760	9.75500	112.82899		7,855,701,500,000.00	805,300,000	1,405,300,000	
Total NRA022 SPOT								7,855,701,500,000.00	805,300,000	1,405,300,000	
Total For NRA022								7,855,701,500,000.00	805,300,000	1,405,300,000	
NRA02 On 31/05/2023 Spot Bond			2.13000	179.97602	2.13000	179.94475		0.00	0	9,184,100,000	
Total NRA023 SPOT								0.00	0	9,184,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA023										0.00	0	9,184,100,000
NRA02: On 30/11/2028 Spot Bond			11.25000	112.39987	11.25000	112.29907				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.35069				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	101.15820				0.00	0	50,000,000
Total NTC16 SPOT										0.00	0	50,000,000
Total For NTC16										0.00	0	50,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.56206				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.53453				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	100.38035				0.00	95,000,000	247,000,000
Total NTC19 SPOT										0.00	95,000,000	247,000,000
Total For NTC19										0.00	95,000,000	247,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.90762				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.36978				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	19.84901	100.00000	19.70510				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.24112				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.15000	101.44330	10.15000	101.36145				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	101.43406				0.00	0	10,000,000
Total OML04 SPOT										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML04										0.00	0	10,000,000
OML05 On 19/03/2025 Spot Bond			10.35500	98.02027	10.35500	99.40695				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.95000	97.57858	10.95000	98.70103				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.60000	97.25544	11.60000	98.00014				0.00	0	925,000,000
Total OML07 SPOT										0.00	0	925,000,000
Total For OML07										0.00	0	925,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.41251				0.00	0	128,000,000
Total OML08 SPOT										0.00	0	128,000,000
Total For OML08										0.00	0	128,000,000
OML09 On 14/09/2022 Spot Bond			10.94000	108.95689	10.94000	101.57565			4,653,876,000,000.00		425,400,000	1,425,400,000
Total OML09 SPOT									4,653,876,000,000.00		425,400,000	1,425,400,000
Total For OML09									4,653,876,000,000.00		425,400,000	1,425,400,000
OML10 On 14/09/2025 Spot Bond			11.50000	108.64997	11.50000	100.96588				0.00	0	1,000,000,000
Total OML10 SPOT										0.00	0	1,000,000,000
Total For OML10										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	53.22601	100.00000	52.84012				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.38606				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	106.05501				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	101.41321				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.50930				0.00	0	0
Total PMM21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.17253				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.01433				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.81376				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.40163				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.92500	100.50823	9.92500	103.34548				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.35276				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	100.35687				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	100.36600				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	100.40521				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	100.41432				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	100.18535				0.00	0	0
Total PTH01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.42000	43.48974	8.42000	43.46035				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			6.91000	107.50027	6.91000	107.44010			294,207,799,005,000.00	42,577,105,500	128,314,600,000	
Total R159 SPOT									14,207,799,005,000.00	42,577,105,500	128,314,600,000	
Total For R159										14,207,799,005,000.00	42,577,105,500	128,314,600,000
R159P On 15/09/2016 Spot Bond			6.74000	94.64869	6.74000	94.59699				0.00	0	0
Total R159P SPOT										0.00	0	0
Total For R159P										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.53000	118.18269	8.60000	117.56091			414,497,583,146,000.00	1,455,392,448,200	1,818,391,358,100	
Total R186 SPOT									14,497,583,146,000.00	455,392,448,200	1,818,391,358,100	
Total For R186										14,497,583,146,000.00	455,392,448,200	1,818,391,358,100
R187P On 21/12/2026 Spot Bond			8.34000	40.38945	8.34000	40.36241				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			8.26000	37.56796	8.26000	37.54305				0.00	0	0
Total R188P SPOT										0.00	0	0
Total For R188P										0.00	0	0
R197 On 07/12/2023 Spot Bond			1.77000	294.71070	1.72500	295.54944			5,372,835,000,000.00	3,035,500,000	38,089,137,800	
Total R197 SPOT									5,372,835,000,000.00	3,035,500,000	38,089,137,800	
Total For R197										5,372,835,000,000.00	3,035,500,000	38,089,137,800
R202 On 07/12/2033 Spot Bond			1.83000	241.91654	1.83000	241.88043			4,815,462,000,000.00	2,631,400,000	210,777,958,800	
Total R202 SPOT									4,815,462,000,000.00	2,631,400,000	210,777,958,800	
Total For R202										4,815,462,000,000.00	2,631,400,000	210,777,958,800
R2023 On 28/02/2023 Spot Bond			8.30500	98.63990	8.37000	98.23023			565,232,826,734,500.00	188,468,732,900	407,684,869,100	
Total R2023 SPOT									15,232,826,734,500.00	188,468,732,900	407,684,869,100	
Total For R2023										15,232,826,734,500.00	188,468,732,900	407,684,869,100
R203 On 15/09/2017 Spot Bond			7.26500	103.04829	7.31500	102.90211			786,083,052,153,000.00	658,786,380,200	1,117,852,747,300	
Total R203 SPOT									16,083,052,153,000.00	658,786,380,200	1,117,852,747,300	
Total For R203										16,083,052,153,000.00	658,786,380,200	1,117,852,747,300
R2030 On 31/01/2030 Spot Bond			8.92000	94.99809	8.98500	94.44131			165,642,066,364,000.00	130,677,361,700	918,183,883,900	
Total R2030 SPOT									15,642,066,364,000.00	130,677,361,700	918,183,883,900	
Total For R2030										15,642,066,364,000.00	130,677,361,700	918,183,883,900
R2032 On 31/03/2032 Spot Bond			9.03000	94.43864	9.09500	93.84875			771,235,728,080,000.00	196,150,136,000	235,214,465,700	
Total R2032 SPOT									1,235,728,080,000.00	196,150,136,000	235,214,465,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									*1,235,728,080,000.00	196,150,136,000	235,214,465,700
R2035 On 28/02/2035 Spot Bond			9.22000	98.77924	9.22000	98.70549			699,337,000,000,000.00	75,850,000,000	688,190,000,000
Total R2035 SPOT									19,337,000,000,000.00	75,850,000,000	688,190,000,000
Total For R2035									19,337,000,000,000.00	75,850,000,000	688,190,000,000
R2037 On 31/01/2037 Spot Bond			9.21000	95.90447	9.27500	95.26672			900,179,533,020,000.00	423,472,262,000	575,489,746,800
Total R2037 SPOT									10,179,533,020,000.00	423,472,262,000	575,489,746,800
Total For R2037									10,179,533,020,000.00	423,472,262,000	575,489,746,800
R204 On 21/12/2018 Spot Bond			7.63500	104.21300	7.68000	104.02598			335,851,208,401,500.00	436,915,678,900	578,400,710,400
Total R204 SPOT									15,851,208,401,500.00	436,915,678,900	578,400,710,400
Total For R204									15,851,208,401,500.00	436,915,678,900	578,400,710,400
R2040 On 31/01/2040 Spot Bond			9.32500	100.98923	9.32500	99.44103			549,455,000,000,000.00	273,400,000,000	297,250,000,000
Total R2040 SPOT									19,455,000,000,000.00	273,400,000,000	297,250,000,000
Total For R2040									19,455,000,000,000.00	273,400,000,000	297,250,000,000
R2044 On 31/01/2044 Spot Bond			9.29000	97.17987	9.35000	96.54207			376,705,908,856,000.00	255,834,866,400	526,535,689,600
Total R2044 SPOT									*6,705,908,856,000.00	255,834,866,400	526,535,689,600
Total For R2044									*6,705,908,856,000.00	255,834,866,400	526,535,689,600
R2048 On 28/02/2048 Spot Bond			9.26500	96.57699	9.33000	95.87509			920,473,626,246,000.00	207,282,636,400	644,317,795,500
Total R2048 SPOT									10,473,626,246,000.00	207,282,636,400	644,317,795,500
Total For R2048									10,473,626,246,000.00	207,282,636,400	644,317,795,500
R207 On 15/01/2020 Spot Bond			7.90000	100.15904	7.95000	99.92353			963,124,721,580,000.00	248,496,800,200	861,204,147,900
Total R207 SPOT									13,124,721,580,000.00	248,496,800,200	861,204,147,900
Total For R207									13,124,721,580,000.00	248,496,800,200	861,204,147,900
R208 On 31/03/2021 Spot Bond			8.07500	95.17048	8.12500	94.90173			387,101,955,580,000.00	790,972,378,400	735,139,474,200
Total R208 SPOT									17,101,955,580,000.00	790,972,378,400	735,139,474,200
Total For R208									17,101,955,580,000.00	790,972,378,400	735,139,474,200
R209 On 31/03/2036 Spot Bond			9.11000	74.50832	9.18000	73.94546			282,021,444,528,000.00	470,035,284,800	851,045,195,800
Total R209 SPOT									12,021,444,528,000.00	470,035,284,800	851,045,195,800
Total For R209									12,021,444,528,000.00	470,035,284,800	851,045,195,800
R210 On 31/03/2028 Spot Bond			1.70000	181.80126	1.70000	181.77603			22,749,570,000,000.00	13,382,100,000	77,010,253,600
Total R210 SPOT									12,749,570,000,000.00	13,382,100,000	77,010,253,600
Total For R210									12,749,570,000,000.00	13,382,100,000	77,010,253,600
R211 On 31/01/2017 Spot Bond			1.73000	135.38817	1.67000	135.46554			53,131,241,000,000.00	30,711,700,000	53,547,628,200
Total R211 SPOT									13,131,241,000,000.00	30,711,700,000	53,547,628,200
Total For R211									13,131,241,000,000.00	30,711,700,000	53,547,628,200
R212 On 31/01/2022 Spot Bond			1.73500	141.88023	1.73500	141.86026			5,818,322,673,500.00	3,353,500,100	233,162,963,500
Total R212 SPOT									5,818,322,673,500.00	3,353,500,100	233,162,963,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									5,818,322,673,500.00	3,353,500,100	233,162,963,500
R213 On 28/02/2031 Spot Bond			8.98000	85.17806	9.05000	84.61007			430,731,700,160,000.00	382,041,392,000	633,084,900,400
Total R213 SPOT									10,731,700,160,000.00	382,041,392,000	633,084,900,400
Total For R213									10,731,700,160,000.00	382,041,392,000	633,084,900,400
R214 On 28/02/2041 Spot Bond			9.18500	75.14974	9.25000	74.59990			956,096,546,256,500.00	104,093,254,900	1,128,960,182,600
Total R214 SPOT									16,096,546,256,500.00	104,093,254,900	128,960,182,600
Total For R214									16,096,546,256,500.00	104,093,254,900	128,960,182,600
R229C On 15/03/2016 Spot Bond			6.73000	97.83529	6.73000	97.78238			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			6.74000	94.64869	6.74000	94.59699			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.75000	99.35690	6.75000	99.30216			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.73000	96.13410	6.73000	96.08195			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			6.79000	92.94538	6.79000	92.89452			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.29000	89.20336	7.29000	89.15102			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.34000	85.97929	7.34000	85.92850			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			7.68500	82.22284	7.68500	82.17203			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			7.66500	79.22756	7.66500	79.17873			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			7.64500	76.35611	7.64500	76.30916			0.00	0	0
Total R335C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.63500	73.57387	7.63500	73.52870				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			7.91000	70.01156	7.91000	69.96706				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			7.89000	67.41401	7.89000	67.37126				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			8.04500	64.31676	8.04500	64.27519				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			8.01500	61.93846	8.01500	61.89857				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			7.98500	59.66532	7.98500	59.62704				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			7.95500	57.49221	7.95500	57.45546				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.91500	55.45476	7.91500	55.41948				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			7.87500	53.51012	7.87500	53.47625				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.54000	48.73237	8.54000	48.69898				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.50000	46.90009	8.50000	46.86810				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.46000	45.15405	8.46000	45.12340				0.00	0	0
Total R347C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.42000	43.48974	8.42000	43.46035			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.38000	41.90288	8.38000	41.87469			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.34000	40.38945	8.34000	40.36241			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.30000	38.94567	8.30000	38.91972			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			8.26000	37.56796	8.26000	37.54305			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	101.73420			0.00	0	100,000,000
Total RCSB03 SPOT									0.00	0	100,000,000
Total For RCSB03									0.00	0	100,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.68049			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.47898			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.56682			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	39.02700	100.00000	38.74406			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.17468	100.00000	22.01392			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	45.14699	100.00000	44.81609			0.00	0	0
Total RCSB3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	45.10297	100.00000	44.77240				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	23.49202	100.00000	23.32171				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	28.96552	100.00000	28.73460				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.78940	100.00000	8.71325				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	20.90873	100.00000	20.74204				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	15.38130	100.00000	15.25868				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.97209	100.00000	9.89259				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.37127				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	101.20501				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	101.69752				0.00	1,000,000,000	1,000,000,000
Total RDFB04 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB04										0.00	1,000,000,000	1,000,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.78271				0.00	192,000,000	96,000,000
Total RDFB05 SPOT										0.00	192,000,000	96,000,000
Total For RDFB05										0.00	192,000,000	96,000,000
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.58724				0.00	0	0
Total RDFC18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC18										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.02406				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	101.54271				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.60597				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	100.34380				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.74926				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.78908				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	99.86568				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.51052				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.67767				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	101.13340				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	24.04020	100.00000	23.86401				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	15.29667	100.00000	15.18455				0.00	0	0
Total RES02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	11.75274	100.00000	11.66660				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	10.39697	100.00000	10.32077				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	100.61422				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	100.17382				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	101.63482				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.76468				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.89321				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.48635				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.52018				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	91.03189				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	97.11010				0.00	0	0
Total RP007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	96.78953				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.42879				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	84.94868				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.13946				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.26493	12.35000	105.16214				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	14.66074	100.00000	14.55445				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	101.95056				0.00	720,000,000	360,000,000
Total RP026 SPOT										0.00	720,000,000	360,000,000
Total For RP026										0.00	720,000,000	360,000,000
RPP01U On 31/08/2018 Spot Bond			100.00000	10.37506	100.00000	10.29902				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	56.41632	100.00000	56.00730				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	82.76644	100.00000	82.20721				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.65071	100.00000	13.60087				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	46.26527	100.00000	45.92984				0.00	0	0
Total RPP09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	99.86081			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	59.01553			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			9.44500	102.88486	9.44500	102.80707			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.89000	102.03978	9.89000	101.95907			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.40000	103.34170	10.40000	103.25586			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	99.29631			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			8.11000	102.37656	8.11000	107.70739			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.72940			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.56500	104.59799	9.56500	104.51792		5,798,303,000,000.00	606,200,000	303,100,000	
Total SBK14 SPOT								5,798,303,000,000.00	606,200,000	303,100,000	
Total For SBK14								5,798,303,000,000.00	606,200,000	303,100,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.04361			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.74435			0.00	146,500,000	120,000,000
Total SBK16 SPOT									0.00	146,500,000	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK16									0.00	146,500,000	120,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.24899			0.00	228,260,000	146,610,000
Total SBK17 SPOT									0.00	228,260,000	146,610,000
Total For SBK17									0.00	228,260,000	146,610,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.13150			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.42105			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	101.94113			0.00	486,000,000	243,000,000
Total SBK20 SPOT									0.00	486,000,000	243,000,000
Total For SBK20									0.00	486,000,000	243,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.08499			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.25293			0.00	180,000,000	90,000,000
Total SBK22 SPOT									0.00	180,000,000	90,000,000
Total For SBK22									0.00	180,000,000	90,000,000
SBK23 On 28/05/2022 Spot Bond			11.97000	103.57024	11.97000	103.47213		2,394,000,000,000.00	0.00	200,000,000	2,080,000,000
Total SBK23 SPOT								2,394,000,000,000.00	0.00	200,000,000	2,080,000,000
Total For SBK23								2,394,000,000,000.00	0.00	200,000,000	2,080,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.67319			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			9.18000	99.18812	9.18000	99.11518			0.00	0	2,380,000,000
Total SBK9 SPOT									0.00	0	2,380,000,000
Total For SBK9									0.00	0	2,380,000,000
SBN33 On 15/09/2017 Spot Bond			8.71500	100.61446	8.71500	100.54375			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.24683			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.87407			0.00	0	0
Total SBN51 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.26500	102.39429	8.26500	102.32596				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.77188				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.12120				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	102.00421				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			9.52500	106.83488	9.52500	106.75343				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.50000	97.20499	10.50000	97.12364				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.93434				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.07397				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.57563				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.00000	99.42651	9.00000	103.77853				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	35.34172	100.00000	35.10885				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			9.86000	103.89385	9.86000	103.81236				0.00	0	0
Total SBS27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.29954			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			9.03000	102.69742	9.03000	102.62311			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.51000	85.30439	10.51000	89.31951			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.33371			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			10.25000	101.07276	10.25000	100.98998			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	101.08532			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	101.11415			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.40000	99.87414	10.40000	99.79072			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	100.49153			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.23167			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.31000	97.80630	9.31000	97.73378			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.67000	93.57072	10.67000	93.49146		2,347,400,000,000.00		220,000,000	110,000,000
Total SBS38 SPOT								2,347,400,000,000.00		220,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS38									2,347,400,000,000.00	220,000,000	110,000,000
SBS39 On 29/01/2030 Spot Bond			11.30000	91.75326	11.30000	91.67107			5,424,000,000,000.00	480,000,000	290,000,000
Total SBS39 SPOT									5,424,000,000,000.00	480,000,000	290,000,000
Total For SBS39									5,424,000,000,000.00	480,000,000	290,000,000
SBS4 On 16/11/2021 Spot Bond			9.89500	94.24401	9.89500	94.16985			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS40 On 12/11/2020 Spot Bond			100.00000	2.27732	100.00000	2.22642			960,000,000,000,000.00	39,600,000,000	176,400,000,000
Total SBS40 SPOT									960,000,000,000,000.00	39,600,000,000	176,400,000,000
Total For SBS40									960,000,000,000,000.00	39,600,000,000	176,400,000,000
SBS41 On 12/11/2022 Spot Bond			100.00000	14.83544	100.00000	14.66690			0.00	0	45,100,000,000
Total SBS41 SPOT									0.00	0	45,100,000,000
Total For SBS41									0.00	0	45,100,000,000
SBS42 On 12/11/2025 Spot Bond			100.00000	15.34087	100.00000	15.16659			220,000,000,000,000.00	32,200,000,000	87,544,600,000
Total SBS42 SPOT									220,000,000,000,000.00	32,200,000,000	87,544,600,000
Total For SBS42									220,000,000,000,000.00	32,200,000,000	87,544,600,000
SBS43 On 12/11/2027 Spot Bond			100.00000	15.55232	100.00000	15.37563			000,000,000,000,000.00	30,000,000,000	57,443,000,000
Total SBS43 SPOT									000,000,000,000,000.00	30,000,000,000	57,443,000,000
Total For SBS43									000,000,000,000,000.00	30,000,000,000	57,443,000,000
SBS9 On 07/07/2016 Spot Bond			7.42000	106.53600	7.42000	106.47275			126,140,000,000,000.00	17,000,000,000	9,296,000,000
Total SBS9 SPOT									126,140,000,000,000.00	17,000,000,000	9,296,000,000
Total For SBS9									126,140,000,000,000.00	17,000,000,000	9,296,000,000
SBSI11 On 07/12/2023 Spot Bond			2.33500	125.55665	2.33500	283.86766			0.00	0	1,125,100,000
Total SBSI11 SPOT									0.00	0	1,125,100,000
Total For SBSI11									0.00	0	1,125,100,000
SBSI12 On 31/01/2017 Spot Bond			2.28000	133.23625	2.28000	134.49018			0.00	0	4,014,000,000
Total SBSI12 SPOT									0.00	0	4,014,000,000
Total For SBSI12									0.00	0	4,014,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	32.92818	100.00000	32.68684			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	38.14842	100.00000	37.86881				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				172.65187	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			2.94000	118.98977	2.94000	133.44613				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.77195	6.50000	100.71914				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	102.33059				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	102.23763				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			8.81500	103.23394	8.81500	103.16098				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	102.82625				0.00	0	400,000,000
Total SHS06 SPOT										0.00	0	400,000,000
Total For SHS06										0.00	0	400,000,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.78004				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	101.07918				0.00	0	0
Total SHS08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	40.66304	100.00000	40.36823				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.30872				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.56315				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	57.59534	100.00000	57.17320				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	63.24526	100.00000	62.78171				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	46.27400	100.00000	45.93851				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			9.65500	102.66544	9.65500	102.58568				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	100.57258				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	99.78455				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.98970				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	101.02619				0.00	0	0
Total SHS24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.02500	103.03147	10.02500	102.94890			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	101.00451			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond			100.00000	20.46005	100.00000	100.00000			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.16000	103.46436	8.16000	103.39692			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.33000	100.67747	9.33000	100.60267			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.71500	100.61446	8.71500	100.54375			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.78004			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	102.11879			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.73302			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	101.77885			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.90002			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			8.41500	104.40572	8.41500	104.33520		18,849,600,000,000.00		2,240,000,000	560,000,000
Total SSA01 SPOT								18,849,600,000,000.00		2,240,000,000	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA01										18,849,600,000,000.00	2,240,000,000	560,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.67889				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.60280				0.00	0	400,000,000
Total SSA05 SPOT										0.00	0	400,000,000
Total For SSA05										0.00	0	400,000,000
SSA06 On 16/04/2020 Spot Bond			9.80000	94.55168	9.80000	94.47756				0.00	0	200,000,000
Total SSA06 SPOT										0.00	0	200,000,000
Total For SSA06										0.00	0	200,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.66969				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	101.07414				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	100.40642				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			9.69500	88.74261	9.69500	88.67377				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			9.69500	88.74261	9.69500	88.67377				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.37000	95.25309	9.37000	95.18201				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	101.26777				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			8.19500	101.47838	8.19500	101.41123				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			2.62000	114.15410	2.62000	114.56514				0.00	0	0
Total SSN011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.99000	100.59692	8.99000	100.52443			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.99764	8.50000	101.82201			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			10.64000	103.32548	10.64000	103.23772			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.47198			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			10.92000	72.63465	10.92000	72.57069			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	100.50998			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	100.57498			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	101.12307			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	100.64056			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.18750			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	101.78331			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.28517				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.64671				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				100.00000	0.00000	99.94567				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY125E On 17/11/2015 Spot Bond				100.00000	0.00000	99.92738				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125E On 17/11/2015 Spot Bond				100.00000	0.00000	99.92745				0.00	200,000,000	50,000,000
Total SY1259 SPOT										0.00	200,000,000	50,000,000
Total For SY1259										0.00	200,000,000	50,000,000
SY126C On 18/11/2015 Spot Bond				100.00000	0.00000	99.90908				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY126Z On 26/02/2016 Spot Bond				100.00000	0.00000	101.51010				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY126C On 08/12/2015 Spot Bond				100.00000	0.00000	99.54516				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond				100.00000	0.00000	99.50895				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY126E On 17/12/2015 Spot Bond				100.00000	0.00000	99.38103				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SY126E On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				100.00000	0.00000	98.63415				0.00	0	0
Total SY1267 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1267										0.00	0	0
SY126E On 28/01/2016 Spot Bond				100.00000	0.00000	98.61642				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY126E On 03/02/2016 Spot Bond				100.00000	0.00000	98.50524				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SY127C On 16/02/2016 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.25000	99.54065	9.25000	99.46690				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.76739				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.86051				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			9.60000	96.48080	9.60000	100.26624				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	98.39572	100.00000	97.61274				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.49543				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	100.21617				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.30611				0.00	0	0
Total TFS117 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS117										0.00	0	0
TFS12 On 20/03/2017 Spot Bond				100.00000	0.00000	101.03488				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS12 On 20/03/2019 Spot Bond				100.00000	0.00000	100.65188				0.00	2,000,000,000	2,000,000,000
Total TFS123 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TFS123										0.00	2,000,000,000	2,000,000,000
TFS131 On 20/11/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS13 On 28/07/2016 Spot Bond				100.00000	0.00000	100.30404				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	100.30616				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS13 On 06/07/2018 Spot Bond				100.00000	0.00000	100.80080				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13 On 06/07/2020 Spot Bond				100.00000	0.00000	100.82027				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.81000	103.19791	7.81000	103.13348				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.51289				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.52622				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.55758	7.83000	102.49338				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.50557				0.00	0	0
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.52222				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	88.57909	7.39000	102.35418				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.50557				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.52222				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	88.90823	7.16000	102.28136				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.55483				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.55217				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.61591				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.62509				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.86605				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.83660				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50489				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52622				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.84942	8.73000	102.77780				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28137				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52222				0.00	60,990,000	60,990,000
Total TH11A5 SPOT										0.00	60,990,000	60,990,000
Total For TH11A5										0.00	60,990,000	60,990,000
TH11A6 On 18/07/2041 Spot Bond			9.15000	91.27652	9.15000	100.39518				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	100.13466				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	100.53871				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	100.55616				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	100.54885				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	100.56302				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	100.61458				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.62981				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.60621				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.82023				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.82285				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.83149				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.74448				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.80178				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.55000	100.22985	9.55000	100.88635				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.76739				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.84760				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.46000	99.13703	9.46000	99.06236				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.76863				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.86051				0.00	0	0
Total TH12A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.57000	88.76816	9.57000	97.96070				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.95069				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.95069				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.96388				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.96388				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	102.13390				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	102.13390				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	102.14761				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	102.14531				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.87739				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	102.87739				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	103.06873				0.00	0	0
Total TH12D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.87986				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.57172				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.61793				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.69356				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.70000	103.01306	9.70000	98.22788				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.78806				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.93501				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.87204				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.53938				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.19434	101.06155	6.14901				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

Contract 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 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	100.65775				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.52925				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.76584				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	100.52925				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	100.53600				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	100.53938				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.52519				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	100.53600				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.57315				0.00	0	0
Total THE9B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.57315			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.57315			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.62712			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.64060			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.62375			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.89251			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.90924			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.90255			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			9.77000	91.66667	9.77000	91.56219			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	114.52100	10.00000	114.43200			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.30500	101.75446	8.30500	101.68649		4,152,500,000,000.00	500,000,000	49,000,000,000	
Total TN17 SPOT								4,152,500,000,000.00	500,000,000	49,000,000,000	
Total For TN17								4,152,500,000,000.00	500,000,000	49,000,000,000	
TN20 On 17/09/2020 Spot Bond			9.65500	104.90788	9.65500	104.82638		5,793,000,000,000.00	600,000,000	48,111,399,500	
Total TN20 SPOT								5,793,000,000,000.00	600,000,000	48,111,399,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20									5,793,000,000,000.00	600,000,000	48,111,399,500
TN20U On 14/04/2020 Spot Bond			100.00000	2.43944	100.00000	2.42176			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.17000	103.67549	10.17000	103.59076			2,847,600,000,000.00	280,000,000	22,270,000,000
Total TN23 SPOT									2,847,600,000,000.00	280,000,000	22,270,000,000
Total For TN23									2,847,600,000,000.00	280,000,000	22,270,000,000
TN25 On 19/08/2025 Spot Bond			10.51000	96.19419	10.51000	96.11390			0.00	0	34,200,000,000
Total TN25 SPOT									0.00	0	34,200,000,000
Total For TN25									0.00	0	34,200,000,000
TN27 On 14/11/2027 Spot Bond			10.48500	89.36813	10.48500	89.29316			17,946,126,000,000.00	1,711,600,000	7,070,000,000
Total TN27 SPOT									17,946,126,000,000.00	1,711,600,000	7,070,000,000
Total For TN27									17,946,126,000,000.00	1,711,600,000	7,070,000,000
TN30 On 09/10/2030 Spot Bond			10.93500	97.90378	10.93500	97.81838			0.00	0	7,000,000,000
Total TN30 SPOT									0.00	0	7,000,000,000
Total For TN30									0.00	0	7,000,000,000
TN40 On 09/10/2040 Spot Bond			11.23000	97.09935	11.23000	97.01242			0.00	0	6,900,000,000
Total TN40 SPOT									0.00	0	6,900,000,000
Total For TN40									0.00	0	6,900,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.38947			0.00	0	6,155,000,000
Total TNF16 SPOT									0.00	0	6,155,000,000
Total For TNF16									0.00	0	6,155,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.60776			0.00	19,773,300	85,773,300
Total TNF18 SPOT									0.00	19,773,300	85,773,300
Total For TNF18									0.00	19,773,300	85,773,300
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.92334			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.93943			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

Contract 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 TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.91617				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.93935				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	99.93774				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	99.93073				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	114.52100	10.00000	114.43200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.87568				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.82608				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.74875				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.11429				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.61347	10.00000	100.36026				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	99.62308	9.75000	100.35128				0.00	0	0
Total TR31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.63336	100.00000	10.35293				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	8.08666	100.00000	7.77549		780,000,000,000,000.00		17,800,000,000	14,800,000,000	
Total TRA2A1 SPOT								30,000,000,000,000.00		17,800,000,000	14,800,000,000	
Total For TRA2A1								30,000,000,000,000.00		17,800,000,000	14,800,000,000	
TRA2A: On 14/12/2025 Spot Bond			100.00000	8.51298	100.00000	8.18541				0.00	0	2,500,000,000
Total TRA2A2 SPOT										0.00	0	2,500,000,000
Total For TRA2A2										0.00	0	2,500,000,000
TRA2A: On 14/12/2020 Spot Bond			100.00000	11.14308	100.00000	10.71431				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	9.18886	100.00000	8.83528				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	10.54061	100.00000	10.13502		40,000,000,000,000.00		400,000,000	1,400,000,000	
Total TRA2C1 SPOT								10,000,000,000,000.00		400,000,000	1,400,000,000	
Total For TRA2C1								10,000,000,000,000.00		400,000,000	1,400,000,000	
TRA2D On 14/12/2025 Spot Bond			100.00000	13.66004	100.00000	13.13442				0.00	0	3,600,000,000
Total TRA2D1 SPOT										0.00	0	3,600,000,000
Total For TRA2D1										0.00	0	3,600,000,000
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.23241				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	101.30541				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.92270	100.00000	8.85730				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	9.50599	100.00000	9.43631				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	101.34594				0.00	0	0
Total TRAB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.85596	100.00000	9.78373				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	101.35404				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	10.14761	100.00000	10.07323				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.58070				0.00	0	1,850,000,000
Total TRAD1 SPOT										0.00	0	1,850,000,000
Total For TRAD1										0.00	0	1,850,000,000
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.70568	100.00000	13.60523				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	102.08068				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.61373	100.00000	17.48464				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	13.04368	100.00000	12.94911				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.86085	100.00000	1.83641				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP17 On 26/11/2015 Spot Bond				100.00000	0.00000	99.75919				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18 On 10/12/2015 Spot Bond				100.00000	0.00000	99.49054				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	98.73064				0.00	0	0
Total TSP181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				100.00000	0.00000	98.48536				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	98.19394				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	97.90774				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	97.59606				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				100.00000	0.00000	97.32685				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				100.00000	0.00000	96.54909				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				100.00000	0.00000	96.24656				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				100.00000	0.00000	95.93157				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 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
TSP193 On 14/01/2016 Spot Bond				100.00000	0.00000	98.88153				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	94.60931				0.00	0	0
Total TSP195 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				100.00000	0.00000	93.95641				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP196 On 13/10/2016 Spot Bond				100.00000	0.00000	93.54227				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP197 On 27/10/2016 Spot Bond				100.00000	0.00000	93.23107				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	17.36255	100.00000	17.23667				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	101.52525				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.60182				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	93.74952				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.00000	0.00000	101.55342				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	99.92353				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	101.49795				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.00000	0.00000	101.46096				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.00000	0.00000	101.08182				0.00	0	0
Total TWC123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.00845				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.00000	0.00000	100.59248				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				100.00000	0.00000	100.55545				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.00000	0.00000	100.51842				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.52725				0.00	240,000,000	120,000,000
Total TWC129 SPOT										0.00	240,000,000	120,000,000
Total For TWC129										0.00	240,000,000	120,000,000
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	100.42585				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	100.12959				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.12826				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.61247				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.61299				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.49342				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.56203				0.00	0	0
Total TWCM22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWCM22										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.52500	106.97288	9.52500	106.89087				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.80445	100.00000	7.75819				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.99714	100.00000	7.92247				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	8.64977	100.00000	8.53616				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.62536	100.00000	7.58016				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.90688	100.00000	7.83305				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	8.43316	100.00000	8.32239				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.99564				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	102.09016				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	101.41151				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.88577				0.00	0	0
Total VKC12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	100.92101				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.08513				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	100.08531				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	101.15176				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.99292				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.08390				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.42744				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01U On 20/01/2023 Spot Bond			100.00000	7.33039	100.00000	7.28693				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02U On 20/04/2023 Spot Bond			100.00000	7.66151	100.00000	7.58998				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03U On 20/10/2023 Spot Bond			100.00000	9.81783	100.00000	9.68887				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01U On 20/01/2023 Spot Bond			100.00000	7.15130	100.00000	7.10890				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02U On 20/04/2023 Spot Bond			100.00000	7.57125	100.00000	7.50056				0.00	0	0
Total VPB02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.03466	100.00000	9.90286			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00037	100.00000	0.00036			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			7.30000	108.46219	7.30000	108.39881			0.00	0	9,100,000,000
Total WS04 SPOT									0.00	0	9,100,000,000
Total For WS04									0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			2.21000	241.52098	2.21000	241.47771		1,023,959,300,000.00		463,330,000	1,076,030,000
Total WS05 SPOT								1,023,959,300,000.00		463,330,000	1,076,030,000
Total For WS05								1,023,959,300,000.00		463,330,000	1,076,030,000
WSP2 On 28/05/2017 Spot Bond			7.78500	105.92519	7.78500	105.85925		62,280,000,000,000.00		8,000,000,000	5,500,000,000
Total WSP2 SPOT								62,280,000,000,000.00		8,000,000,000	5,500,000,000
Total For WSP2								62,280,000,000,000.00		8,000,000,000	5,500,000,000
WSP3 On 28/05/2019 Spot Bond			8.23500	106.50522	8.23500	106.43516			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			8.57500	105.76953	8.57500	105.69715			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			8.82000	104.97543	8.82000	104.90159			0.00	0	1,100,000,000
Total WSP5 SPOT									0.00	0	1,100,000,000
Total For WSP5									0.00	0	1,100,000,000
Z083 On 30/09/2019 Spot Bond			7.62500	74.85126	7.62500	74.80511			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	55.61032	100.00000	55.29441			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									84,998,859,450,148,000.00	085,578,163,800	583,315,382,400
Total for SPOT :									84,998,859,450,148,000.00	085,578,163,800	583,315,382,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									84998860486649600.00	085,578,169,966	583,315,910,975
Total Options									15175822.00	11,100	51,910
Grand Total:									84,998,860,501,825,400.00	085,578,181,066	583,315,962,885