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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/02/2016 Bond Future			11.95980	70.55159	11.49461	73.12326			0.00	0	8,710
ES33 On 05/05/2016 Bond Future			12.10084	68.05006	11.63192	70.59337			0.00	0	0
ES33 On 04/08/2016 Bond Future			12.22817	69.41415	11.76174	71.89953			0.00	0	0
Total ES33 Future									0.00	0	8,710
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			9,312.22000	9.31222	11,883,890		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			9,450.35000	9.45035	12,022,020		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 04/02/2016 Bond Future	10.00	Put			9,381.24000	9.38124	11,952,910		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			10,059.91000	10.05991	12,603,220		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 05/05/2016 Bond Future	9.99	Put			10,197.55000	10.19755	12,740,860		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			10,128.68000	10.12868	12,671,990		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			9,063.24000	9.06324	11,548,620		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			9,195.99000	9.19599	11,681,370		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			9,129.57000	9.12957	11,614,950		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,710
ES42 On 04/02/2016 Bond Future			12.14845	73.78760	11.64673	76.82819			0.00	0	2,750
ES42 On 05/05/2016 Bond Future			12.29369	70.87430	11.78529	73.88952			0.00	0	4,500
Total ES42 Future									0.00	0	7,250
Total For ES42									0.00	0	7,250
I2025 On 04/02/2016 Bond Future			117.90574	117.90574	119.35020	119.35020		103,874,956.94		881	1,831
I2025 On 05/05/2016 Bond Future			120.03883	120.03883	121.39479	121.39479		0.00		0	0
Total I2025 Future								103,874,956.94		881	1,831
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			6,639.80000	6.63980	8,084,260		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			6,649.80000	6.64980	8,094,260		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			6,659.80000	6.65980	8,104,260		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Put			4,595.21000	4.59521	5,951,170		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.00	Put			4,605.21000	4.60521	5,961,170		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.01	Put			4,615.21000	4.61521	5,971,170		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025								103,874,956.94		881	1,831
I2033 On 04/02/2016 Bond Future			97.66727	97.66727	103.47046	103.47046		0.00		0	185
I2033 On 05/05/2016 Bond Future			98.45890	98.45890	104.26839	104.26839		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	4,722,730		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.40	Call			1,070.46000	1.07046	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.40	Put			0.00000	0.00000	4,732,730		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Call			1,060.46000	1.06046	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Put			0.00000	0.00000	4,742,730		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.39	Call			1,080.46000	1.08046	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Call			1,878.39000	1.87839	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Put			0.00000	0.00000	3,931,100		0.00	0	0

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	05/05/2016	Bond Future	102.40	Call			1,868.39000	1.86839	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	3,941,100		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			1,858.39000	1.85839	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	3,951,100		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			117.73978	117.73978	120.81101	120.81101			88,893,533.90	755	17,749
I2038	On	05/05/2016	Bond Future			119.86975	119.86975	122.88066	122.88066			0.00	0	0
Total I2038 Future												88,893,533.90	755	17,749
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			10,178.99000	10.17899	13,250,220		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			10,188.99000	10.18899	13,260,220		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			10,198.99000	10.19899	13,270,220		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			8,119.34000	8.11934	11,130,250		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			8,129.34000	8.12934	11,140,250		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			8,109.34000	8.10934	11,120,250		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												88,893,533.90	755	17,749
I2046	On	04/02/2016	Bond Future			116.02852	116.02852	117.97419	117.97419			0.00	0	12,126
I2046	On	05/05/2016	Bond Future			116.69839	116.69839	118.56629	118.56629			0.00	0	0
Total I2046 Future												0.00	0	12,126
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			10,015.81000	10.01581	11,961,480		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			10,025.81000	10.02581	11,971,480		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			10,035.81000	10.03581	11,981,480		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			11,423.71000	11.42371	13,291,610		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			11,433.71000	11.43371	13,301,610		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			11,443.71000	11.44371	13,311,610		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									0.00	0	12,126
I2050 On 04/02/2016 Bond Future			120.94876	120.94876	122.90432	122.90432			0.00	0	13,173
I2050 On 05/05/2016 Bond Future			123.13696	123.13696	125.00983	125.00983			0.00	0	0
Total I2050 Future									0.00	0	13,173
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			15,085.68000	15.08568	17,041,240		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			15,095.68000	15.09568	17,051,240		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			15,105.68000	15.10568	17,061,240		0.00	0	0
I2050 On 05/05/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/05/2016 Bond Future	137.99	Put			12,980.17000	12.98017	14,853,040		0.00	0	0
I2050 On 05/05/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/05/2016 Bond Future	138.00	Put			12,990.17000	12.99017	14,863,040		0.00	0	0
I2050 On 05/05/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/05/2016 Bond Future	138.01	Put			13,000.17000	13.00017	14,873,040		0.00	0	0
Total I2050 Option									0.00	0	0
Total For I2050									0.00	0	13,173
R186 On 04/02/2016 Bond Future			10.47443	101.57152	9.97365	104.85328		10.52	518,319,466.56	5,103	63,580
R186 On 05/05/2016 Bond Future			10.59421	103.42901	10.08957	106.65914		10.22	0.00	0	0
R186 On 04/08/2016 Bond Future			10.69644	100.19462	10.19551	103.32950		10.45	0.00	0	0
Total R186 Future									518,319,466.56	5,103	63,580
R186 On 04/02/2016 Bond Future	8.85	Call			40.23000	0.04023	5,400	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.85	Put			7,965.49000	7.96549	11,212,420	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	9.20	Call			181.42000	0.18142	29,870	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	9.20	Put			5,551.07000	5.55107	8,681,280	10.20	0.00	0	700
R186 On 04/02/2016 Bond Future	8.75	Call			24.52000	0.02452	3,130	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.75	Put			8,695.04000	8.69504	11,955,410	10.20	0.00	0	11,695
R186 On 04/02/2016 Bond Future	8.80	Call			31.53000	0.03153	4,120	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.80	Put			8,328.57000	8.32857	11,582,920	10.20	0.00	0	5,000
R186 On 04/02/2016 Bond Future	8.83	Call			36.54000	0.03654	4,850	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.83	Put			8,110.31000	8.11031	11,360,380	10.20	0.00	0	33
R186 On 04/02/2016 Bond Future	8.45	Call			4.54000	0.00454	0,520	10.20	0.00	0	350
R186 On 04/02/2016 Bond Future	8.45	Put			10,952.08000	10.95208	14,229,820	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.65	Call			14.47000	0.01447	1,770	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.65	Put			9,437.07000	9.43707	12,706,130	10.20	0.00	0	340
R186 On 04/02/2016 Bond Future	8.70	Call			18.91000	0.01891	2,360	10.20	0.00	0	0
R186 On 04/02/2016 Bond Future	8.70	Put			9,064.61000	9.06461	12,329,820	10.20	0.00	0	5,000
R186 On 04/02/2016 Bond Future	7.90	Call			0.09000	0.00009	0,010	10.20	0.00	0	680
R186 On 04/02/2016 Bond Future	7.90	Put			15,288.32000	15.28832	18,570,000	10.20	0.00	0	0

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	7.51	Call			0.00000	0.00000	0,000	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			18,502.20000	18.50220	21,783,960	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.22000	0.00022	0,030	10.20	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			14,322.58000	14.32258	17,604,150	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			3.32000	0.00332	0,380	10.20	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			11,336.47000	11.33647	14,615,290	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			18,670.16000	18.67016	21,951,920	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	10.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			18,586.14000	18.58614	21,867,900	10.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			236.61000	0.23661	91,310	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			9,544.44000	9.54444	12,629,270	9.90	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			12,463.56000	12.46356	15,646,310	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			79.48000	0.07948	30,640	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			12,389.45000	12.38945	15,570,740	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			4.97000	0.00497	2,240	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			302.77000	0.30277	117,250	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			8,876.75000	8.87675	11,921,360	9.90	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			74.86000	0.07486	28,900	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			18,572.01000	18.57201	21,799,410	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			12,537.79000	12.53779	15,721,960	9.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			77.14000	0.07714	29,760	9.90	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			12,041.80000	12.04180	15,052,040	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			290.72000	0.29072	163,400	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			11,973.36000	11.97336	14,980,920	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			296.55000	0.29655	166,510	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			11,905.07000	11.90507	14,909,910	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			284.98000	0.28498	160,340	10.12	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												518,319,466.56	5,103	96,008
R197	On	04/02/2016	Bond Future			281.78124	281.78124	293.20384	293.20384			0.00	0	714
R197	On	05/05/2016	Bond Future			286.87883	286.87883	298.22634	298.22634			0.00	0	0
Total R197 Future												0.00	0	714
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			3,786.16000	3.78616	15,208,760		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			3,796.16000	3.79616	15,218,760		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			3,806.16000	3.80616	15,228,760		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			1,783.66000	1.78366	13,131,170		0.00	0	0

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	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			1,763.66000	1.76366	13,111,170		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			1,773.66000	1.77366	13,121,170		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	714
R202	On	04/02/2016	Bond Future			223.14628	223.14628	235.09104	235.09104			0.00	0	43,005
R202	On	05/05/2016	Bond Future			227.18309	227.18309	239.11810	239.11810			0.00	0	0
Total R202 Future												0.00	0	43,005
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			4,898.96000	4.89896	16,843,720		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			4,908.96000	4.90896	16,853,720		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			4,918.96000	4.91896	16,863,720		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,891.90000	7.89190	19,826,910		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			7,871.90000	7.87190	19,806,910		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			7,881.90000	7.88190	19,816,910		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,005
R2023	On	04/02/2016	Bond Future			10.32797	90.76752	9.76027	93.38061		8.05	86,229,144.00	950	16,377
R2023	On	05/05/2016	Bond Future			10.46557	88.49698	9.89090	91.06170		8.10	0.00	0	0
R2023	On	04/08/2016	Bond Future			10.58289	90.27004	10.01043	92.74596		7.82	0.00	0	0
Total R2023 Future												86,229,144.00	950	16,377
R2023	On	04/02/2016	Bond Future	8.01	Call			0.48000	0.00048	0,030	7.78	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			8,700.46000	8.70046	11,313,100	7.78	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			0.41000	0.00041	0,030	7.78	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			8,805.75000	8.80575	11,418,460	7.78	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			0.45000	0.00045	0,030	7.78	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			8,753.09000	8.75309	11,365,760	7.78	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			57.26000	0.05726	18,890	7.82	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			7,971.03000	7.97103	10,497,380	7.82	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			59.03000	0.05903	19,460	7.82	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			7,922.30000	7.92230	10,447,450	7.82	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			60.80000	0.06080	20,040	7.82	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			7,873.60000	7.87360	10,397,560	7.82	0.00	0	0

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	04/08/2016	Bond Future	8.24	Put			8,385.97000	8.38597	10,787,570	7.56	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			152.44000	0.15244	76,350	7.56	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			8,340.13000	8.34013	10,739,960	7.56	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			155.77000	0.15577	77,900	7.56	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			8,294.37000	8.29437	10,692,420	7.56	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			149.16000	0.14916	74,840	7.56	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												86,229,144.00	950	16,377
R203	On	04/02/2016	Bond Future			9.19795	101.93921	8.61530	102.78405		1.89	156,068,930.51	1,531	17,194
R203	On	05/05/2016	Bond Future			9.54528	99.63252	8.93361	100.38607		1.68	0.00	0	0
R203	On	04/08/2016	Bond Future			9.89574	101.62900	9.28793	102.24304		1.41	0.00	0	0
Total R203 Future												156,068,930.51	1,531	17,194
R203	On	04/02/2016	Bond Future	7.25	Call			0.27000	0.00027	0,010	1.81	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			2,018.57000	2.01857	2,863,150	1.81	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			0.29000	0.00029	0,010	1.81	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			2,003.61000	2.00361	2,848,170	1.81	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.24000	0.00024	0,010	1.81	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			2,033.53000	2.03353	2,878,140	1.81	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			3.96000	0.00396	0,760	1.60	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			2,120.22000	2.12022	2,870,570	1.60	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			4.14000	0.00414	0,790	1.60	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			2,107.65000	2.10765	2,857,850	1.60	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			3.79000	0.00379	0,730	1.60	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			2,132.81000	2.13281	2,883,300	1.60	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			6.31000	0.00631	2,590	1.34	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			2,117.40000	2.11740	2,727,720	1.34	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			6.50000	0.00650	2,670	1.34	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			2,107.12000	2.10712	2,717,330	1.34	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			6.72000	0.00672	2,740	1.34	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			2,096.87000	2.09687	2,706,930	1.34	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												156,068,930.51	1,531	17,194
R2030	On	04/02/2016	Bond Future			10.90236	79.60998	10.41175	82.63696			93,143,676.60	1,170	18,207
R2030	On	05/05/2016	Bond Future			11.01769	81.06654	10.52351	84.06084			0.00	0	0
Total R2030 Future												93,143,676.60	1,170	18,207
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			11,651.68000	11.65168	14,678,660		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			11,575.24000	11.57524	14,602,220		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	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
R2030	On	04/02/2016	Bond Future	8.76	Put			11,498.90000	11.49890	14,525,880		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			10,323.02000	10.32302	13,317,320		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			10,249.42000	10.24942	13,243,720		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			10,396.71000	10.39671	13,391,010		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												93,143,676.60	1,170	18,207
R2032	On	04/02/2016	Bond Future			11.01652	82.28932	10.52062	85.49656		13.56	0.00	0	8,417
R2032	On	05/05/2016	Bond Future			11.12972	79.63644	10.62981	82.81316		13.91	0.00	0	0
R2032	On	04/08/2016	Bond Future			11.22819	81.23301	10.73044	84.34559		13.60	0.00	0	0
Total R2032 Future												0.00	0	8,417
R2032	On	04/02/2016	Bond Future	8.69	Call			1.35000	0.00135	0,150	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			13,682.12000	13.68212	16,888,160	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			1.45000	0.00145	0,160	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			13,598.70000	13.59870	16,804,650	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			1.54000	0.00154	0,170	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			13,515.37000	13.51537	16,721,240	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			25.01000	0.02501	3,220	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			9,577.19000	9.57719	12,762,640	13.17	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			40.15000	0.04015	5,460	13.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			8,813.22000	8.81322	11,985,770	13.17	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			150.33000	0.15033	59,930	13.50	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			11,947.23000	11.94723	15,033,550	13.50	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			154.28000	0.15428	61,520	13.50	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			11,871.38000	11.87138	14,955,340	13.50	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			146.46000	0.14646	58,370	13.50	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			12,023.26000	12.02326	15,111,890	13.50	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			366.94000	0.36694	199,240	13.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			12,748.34000	12.74834	15,693,220	13.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			373.77000	0.37377	202,850	13.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			12,675.91000	12.67591	15,617,570	13.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			360.21000	0.36021	195,680	13.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			12,820.98000	12.82098	15,769,030	13.21	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												0.00	0	8,461
R2037	On	04/02/2016	Bond Future			11.15971	78.81475	10.68386	82.06762		15.22	56,037,287.25	711	50,559
R2037	On	05/05/2016	Bond Future			11.27068	80.25678	10.79090	83.48177		14.90	0.00	0	0
R2037	On	04/08/2016	Bond Future			11.37017	77.60553	10.89216	80.76728		15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future												56,037,287.25	711	50,559
R2037	On	04/02/2016	Bond Future	8.76	Put			15.662.65000	15.66265	18,914,670	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			22.69000	0.02269	3,070	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			10,836.59000	10.83659	14,069,840	14.80	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			42.10000	0.04210	6,110	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			9,745.47000	9.74547	12,962,350	14.80	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			0.84000	0.00084	0,090	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			15,849.64000	15.84964	19,101,760	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.90000	0.00090	0,100	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			15,756.08000	15.75608	19,008,150	14.80	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.96000	0.00096	0,110	14.80	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			122.14000	0.12214	46,370	14.47	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			14,292.89000	14.29289	17,442,110	14.47	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			125.47000	0.12547	47,670	14.47	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			14,206.47000	14.20647	17,353,660	14.47	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			118.82000	0.11882	45,100	14.47	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			14,379.45000	14.37945	17,530,720	14.47	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			13,214.15000	13.21415	16,138,110	14.89	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			512.70000	0.51270	270,730	14.89	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			13,136.69000	13.13669	16,056,470	14.89	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			521.66000	0.52166	275,460	14.89	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			13,059.48000	13.05948	15,975,030	14.89	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			503.86000	0.50386	266,070	14.89	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												56,037,287.25	711	50,591
R204	On	04/02/2016	Bond Future			9.53884	97.29643	8.96246	98.69139		3.53	237,695,178.49	2,443	38,409
R204	On	05/05/2016	Bond Future			9.76553	99.07570	9.17377	100.39115		3.22	0.00	0	0
R204	On	04/08/2016	Bond Future			9.96873	97.01720	9.38062	98.20780		3.05	0.00	0	0
Total R204 Future												237,695,178.49	2,443	38,409
R204	On	04/02/2016	Bond Future	7.49	Call			0.41000	0.00041	0,020	3.38	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,680.13000	3.68013	5,074,700	3.38	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.44000	0.00044	0,020	3.38	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,654.60000	3.65460	5,049,140	3.38	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.48000	0.00048	0,020	3.38	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			3,629.08000	3.62908	5,023,580	3.38	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			28.26000	0.02826	6,640	3.08	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			3,310.56000	3.31056	4,604,390	3.08	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			29.20000	0.02920	6,870	3.08	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			3,288.13000	3.28813	4,581,250	3.08	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			30.22000	0.03022	7,110	3.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.76	Put			3,265.79000	3.26579	4,558,130	3.08	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			50.77000	0.05077	21,770	2.92	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			3,451.40000	3.45140	4,613,000	2.92	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			52.13000	0.05213	22,280	2.92	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			3,431.45000	3.43145	4,592,200	2.92	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			49.53000	0.04953	21,260	2.92	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			3,471.47000	3.47147	4,633,800	2.92	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												237,695,178.49	2,443	38,409
R2040	On	04/02/2016	Bond Future			11.26077	81.59238	10.76939	85.11595		15.58	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			11.37354	83.08527	10.87730	86.58261		15.24	0.00	0	0
R2040	On	04/08/2016	Bond Future			11.47516	80.24019	10.97965	83.67504		15.70	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			43.76000	0.04376	5,530	15.14	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			10,541.29000	10.54129	14,026,630	15.14	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			45.78000	0.04578	5,830	15.14	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			10,452.98000	10.45298	13,936,600	15.14	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			47.89000	0.04789	6,140	15.14	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			10,364.91000	10.36491	13,846,730	15.14	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			390.34000	0.39034	143,740	14.80	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			11,483.26000	11.48326	14,734,000	14.80	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			373.45000	0.37345	137,050	14.80	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			11,646.45000	11.64645	14,907,390	14.80	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			381.77000	0.38177	140,360	14.80	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			11,564.66000	11.56466	14,820,590	14.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			12,547.69000	12.54769	15,623,840	15.26	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			717.11000	0.71711	369,470	15.26	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			12,703.80000	12.70380	15,791,010	15.26	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			728.76000	0.72876	375,620	15.26	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			12,625.61000	12.62561	15,707,320	15.26	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			740.55000	0.74055	381,850	15.26	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			11.29995	78.68690	10.79299	82.28209		16.04	2,596,667.70	33	19,969
R2044	On	05/05/2016	Bond Future			11.41140	80.12671	10.89869	83.69990		15.69	0.00	0	0
R2044	On	04/08/2016	Bond Future			11.51197	77.34758	10.99893	80.86426		16.17	0.00	0	0
Total R2044 Future												2,596,667.70	33	19,969
R2044	On	04/02/2016	Bond Future	9.58	Put			9,959.26000	9.95926	13,500,090	15.59	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			15,491.02000	15.49102	19,083,600	15.59	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			3.01000	0.00301	0,230	15.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.00	Put			15,391.65000	15.39165	18,984,060	15.59	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			3.20000	0.00320	0,250	15.59	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			15,292.47000	15.29247	18,884,710	15.59	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			61.54000	0.06154	7,180	15.59	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			2.83000	0.00283	0,220	15.59	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			107.31000	0.10731	33,190	15.24	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			16,251.55000	16.25155	19,750,620	15.24	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			110.38000	0.11038	34,180	15.24	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			16,155.43000	16.15543	19,652,420	15.24	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			104.32000	0.10432	32,220	15.24	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			16,347.93000	16.34793	19,849,020	15.24	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			12,894.02000	12.89402	16,042,250	15.71	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			724.38000	0.72438	350,210	15.71	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			12,814.52000	12.81452	15,957,030	15.71	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			736.11000	0.73611	356,150	15.71	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			12,735.32000	12.73532	15,872,040	15.71	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			712.80000	0.71280	344,350	15.71	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												2,596,667.70	33	19,969
R2048	On	04/02/2016	Bond Future			11.28162	82.12989	10.77433	85.76669		15.57	0.00	0	57,883
R2048	On	05/05/2016	Bond Future			11.38782	79.19431	10.87478	82.80989		16.05	0.00	0	0
R2048	On	04/08/2016	Bond Future			11.48094	80.78136	10.96772	84.34185		15.69	0.00	0	0
Total R2048 Future												0.00	0	57,883
R2048	On	04/02/2016	Bond Future	8.99	Call			3.27000	0.00327	0,220	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			15,632.95000	15.63295	19,266,700	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			3.48000	0.00348	0,240	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			15,530.95000	15.53095	19,164,510	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			3.70000	0.00370	0,250	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			15,429.15000	15.42915	19,062,500	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			39.13000	0.03913	3,820	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			11,155.24000	11.15524	14,756,730	15.13	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			61.27000	0.06127	6,540	15.13	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			10,244.90000	10.24490	13,826,970	15.13	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			116.55000	0.11655	34,750	15.59	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			16,377.66000	16.37766	19,911,440	15.59	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			119.86000	0.11986	35,800	15.59	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			16,279.07000	16.27907	19,810,590	15.59	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			113.31000	0.11331	33,730	15.59	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			16,476.51000	16.47651	20,012,510	15.59	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			505.60000	0.50560	229,350	15.25	0.00	0	0

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	04/08/2016	Bond Future	9.24	Put			15,035.70000	15.03570	18,319,940	15.25	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			514.73000	0.51473	233,670	15.25	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			14,947.42000	14.94742	18,226,850	15.25	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			523.97000	0.52397	238,060	15.25	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			14,859.43000	14.85943	18,134,010	15.25	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												0.00	0	58,033
R207	On	04/02/2016	Bond Future			9.89349	92.04733	9.33477	93.75698		4.96	39,120,115.25	425	46,609
R207	On	05/05/2016	Bond Future			10.09094	93.73102	9.52198	95.37216		4.65	0.00	0	0
R207	On	04/08/2016	Bond Future			10.26639	91.96319	9.70167	93.49205		4.52	0.00	0	0
Total R207 Future												39,120,115.25	425	46,609
R207	On	04/02/2016	Bond Future	7.27	Call			0.01000	0.00001	0,000	4.78	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			6,666.00000	6.66600	8,375,640	4.78	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.05000	0.00005	0,000	4.78	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			5,928.74000	5.92874	7,638,340	4.78	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.05000	0.00005	0,000	4.78	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			5,895.38000	5.89538	7,604,980	4.78	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.06000	0.00006	0,000	4.78	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			5,862.05000	5.86205	7,571,640	4.78	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			22.61000	0.02261	6,610	4.46	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			5,058.18000	5.05818	6,683,320	4.46	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			23.41000	0.02341	6,830	4.46	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			5,027.89000	5.02789	6,652,450	4.46	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			7.78000	0.00778	2,400	4.46	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			5,950.29000	5.95029	7,586,050	4.46	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			21.84000	0.02184	6,390	4.46	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			5,088.52000	5.08852	6,714,210	4.46	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			74.48000	0.07448	36,440	4.34	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			4,874.90000	4.87490	6,365,720	4.34	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			76.30000	0.07630	37,250	4.34	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			4,847.63000	4.84763	6,337,440	4.34	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			72.71000	0.07271	35,660	4.34	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			4,902.22000	4.90222	6,394,030	4.34	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												39,120,115.25	425	46,714
R208	On	04/02/2016	Bond Future			10.06603	89.36145	9.50818	91.40687		6.30	0.00	0	41,528
R208	On	05/05/2016	Bond Future			10.22854	87.59382	9.66270	89.58089		6.22	0.00	0	0
R208	On	04/08/2016	Bond Future			10.36949	89.34924	9.80712	91.23808		5.92	0.00	0	0
Total R208 Future												0.00	0	41,528
R208	On	04/02/2016	Bond Future	7.74	Call			0.20000	0.00020	0,010	6.07	0.00	0	0

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	04/02/2016	Bond Future	7.74	Put			6,881.74000	6.88174	8,926,970	6.07	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.21000	0.00021	0,010	6.07	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			6,841.05000	6.84105	8,886,270	6.07	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			0.23000	0.00023	0,020	6.07	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			6,800.40000	6.80040	8,845,610	6.07	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			32.47000	0.03247	10,490	5.98	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			6,238.23000	6.23823	8,203,320	5.98	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			33.54000	0.03354	10,830	5.98	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			6,200.67000	6.20067	8,165,030	5.98	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			34.65000	0.03465	11,180	5.98	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			6,163.16000	6.16316	8,126,760	5.98	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			85.70000	0.08570	43,250	5.70	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			6,502.29000	6.50229	8,348,680	5.70	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			87.72000	0.08772	44,190	5.70	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			6,467.28000	6.46728	8,312,590	5.70	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			83.72000	0.08372	42,330	5.70	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			6,537.35000	6.53735	8,384,800	5.70	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	41,528
R209	On	04/02/2016	Bond Future			11.01847	63.95067	10.55288	66.60288		15.43	4,092,842.88	64	43,365
R209	On	05/05/2016	Bond Future			11.11850	61.97032	10.64973	64.60158		15.85	0.00	0	0
R209	On	04/08/2016	Bond Future			11.20495	63.21269	10.73855	65.79691		15.53	0.00	0	0
Total R209 Future												4,092,842.88	64	43,365
R209	On	04/02/2016	Bond Future	8.74	Call			1.53000	0.00153	0,160	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			12,236.82000	12.23682	14,887,660	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1.64000	0.00164	0,170	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			12,159.95000	12.15995	14,810,690	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			1.75000	0.00175	0,190	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			12,083.19000	12.08319	14,733,840	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			86.77000	0.08677	13,900	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			6,652.51000	6.65251	9,231,850	14.98	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			135.67000	0.13567	53,340	15.37	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			10,954.06000	10.95406	13,502,990	15.37	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			139.26000	0.13926	54,780	15.37	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			10,883.83000	10.88383	13,430,610	15.37	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			13.99000	0.01399	5,400	15.37	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			16,697.56000	16.69756	19,320,230	15.37	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			132.16000	0.13216	51,940	15.37	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			11,024.48000	11.02448	13,575,520	15.37	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			2,896.93000	2.89693	1,809,920	15.46	921,249.28	509	6,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Put			3,698.02000	3.69802	5,195,230	15.46	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			525.49000	0.52549	280,240	15.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			10,027.91000	10.02791	12,366,880	15.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			534.30000	0.53430	285,000	15.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			9,965.77000	9.96577	12,300,690	15.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			904.39000	0.90439	489,410	15.07	2,936,460.00	6,000	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			7,984.58000	7.98458	10,153,820	15.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			516.79000	0.51679	275,540	15.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			10,090.26000	10.09026	12,433,230	15.07	0.00	0	0
Total R209 Option												3,857,709.28	6,509	27,600
Total For R209												7,950,552.16	6,573	70,965
R210	On	04/02/2016	Bond Future			172.70778	172.70778	179.11298	179.11298			0.00	0	3,861
R210	On	05/05/2016	Bond Future			173.66539	173.66539	180.01520	180.01520			0.00	0	0
Total R210 Future												0.00	0	3,861
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			5,877.02000	5.87702	12,282,220		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			5,887.02000	5.88702	12,292,220		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			5,897.02000	5.89702	12,302,220		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			4,984.80000	4.98480	11,334,610		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			4,994.80000	4.99480	11,344,610		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,974.80000	4.97480	11,324,610		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,861
R211	On	04/02/2016	Bond Future			134.90702	134.90702	135.02050	135.02050			0.00	0	1,010
R211	On	05/05/2016	Bond Future			137.34776	137.34776	137.33356	137.33356			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			3,969.50000	3.96950	4,082,980		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			3,979.50000	3.97950	4,092,980		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			3,989.50000	3.98950	4,102,980		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,676.44000	1.67644	1,662,240		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2016	Bond Future	138.99	Put			1,656.44000	1.65644	1,642,240		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,666.44000	1.66644	1,652,240		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			136.49362	136.49362	138.39252	138.39252			0.00	0	1,569
R212	On	05/05/2016	Bond Future			138.96307	138.96307	140.76339	140.76339			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			7,597.48000	7.59748	9,496,380		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			7,607.48000	7.60748	9,506,380		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			7,617.48000	7.61748	9,516,380		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			4,246.61000	4.24661	6,046,930		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			4,226.61000	4.22661	6,026,930		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			4,236.61000	4.23661	6,036,930		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			10.95217	74.28716	10.46141	77.16633		13.52	1,485,743.20	20	41,590
R213	On	05/05/2016	Bond Future			11.05872	72.09558	10.56462	74.94816		13.85	0.00	0	0
R213	On	04/08/2016	Bond Future			11.15067	73.54021	10.65932	76.33452		13.55	0.00	0	0
Total R213 Future												1,485,743.20	20	41,590
R213	On	04/02/2016	Bond Future	8.74	Call			2.24000	0.00224	0,260	13.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			11,546.07000	11.54607	14,423,260	13.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2.38000	0.00238	0,270	13.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			11,471.97000	11.47197	14,349,030	13.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2.53000	0.00253	0,290	13.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			11,397.97000	11.39797	14,274,900	13.12	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			79.55000	0.07955	31,160	13.43	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			12,177.76000	12.17776	14,981,950	13.43	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			81.83000	0.08183	32,050	13.43	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			12,106.29000	12.10629	14,909,090	13.43	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			84.18000	0.08418	32,950	13.43	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			12,034.98000	12.03498	14,836,330	13.43	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			357.24000	0.35724	196,930	13.14	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			11,135.91000	11.13591	13,769,910	13.14	0.00	0	0

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	Call			363.81000	0.36381	200,450	13.14	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			11,071.41000	11.07141	13,702,360	13.14	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			370.47000	0.37047	204,030	13.14	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			11,007.08000	11.00708	13,634,950	13.14	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,485,743.20	20	41,590
R214	On	04/02/2016	Bond Future			11.18797	63.73885	10.68618	66.61322		15.83	37,733,399.20	592	29,969
R214	On	05/05/2016	Bond Future			11.28844	61.60799	10.78180	64.46671		16.29	0.00	0	4,680
R214	On	04/08/2016	Bond Future			11.37585	62.84258	10.86979	65.65924		15.95	0.00	0	0
Total R214 Future												37,733,399.20	592	34,649
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			20,260.87000	20.26087	23,135,240	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			20,167.12000	20.16712	23,041,490	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			20,073.54000	20.07354	22,947,910	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			25.92000	0.02592	2,750	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			8,922.12000	8.92212	11,773,320	15.37	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			41.15000	0.04115	4,720	15.37	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			8,201.38000	8.20138	11,039,320	15.37	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			109.37000	0.10937	35,690	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			12,241.17000	12.24117	15,026,210	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			112.37000	0.11237	36,720	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			12,165.59000	12.16559	14,948,660	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			233.87000	0.23387	80,110	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			10,064.85000	10.06485	12,769,810	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			106.42000	0.10642	34,680	15.81	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			12,316.94000	12.31694	15,103,920	15.81	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			0.00000	0.00000	1,096,270	15.74	13,813,002.00	12,600	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			0.00000	0.00000	7,365,260	15.74	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			0.00000	0.00000	3,099,540	16.29	19,527,102.00	6,300	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			0.00000	0.00000	3,507,700	16.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			474.28000	0.47428	222,650	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			11,245.49000	11.24549	13,818,700	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			466.22000	0.46622	218,700	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			11,178.08000	11.17808	13,747,220	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			11,110.90000	11.11090	13,675,930	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			507.69000	0.50769	239,020	15.48	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			10,844.60000	10.84460	13,392,590	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			114.56000	0.11456	53,230	15.48	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	8.55	Put			16,421.19000	16.42119	19,176,520	15.48	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			458.26000	0.45826	214,810	15.48	0.00	0	0
Total R214 Option												33,340,104.00	18,900	15,250
Total For R214												71,073,503.20	19,492	49,899
Total for Bond												1,462,488,755.76	40,087	686,948
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
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

Contract 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 R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
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

Contract 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 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			447.15900	447.15900	460.33300	460.33300			4,471,590.00	1	458
GOVI On 05/05/2016 GOVI			455.33800	455.33800	468.26100	468.26100			0.00	0	146
GOVI On 04/08/2016 GOVI			464.36200	464.36200	476.82700	476.82700			0.00	0	0
Total GOVI Future									4,471,590.00	1	604
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			516,570.00000	51.65700	648,310,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			516,670.00000	51.66700	648,410,000		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			516,770.00000	51.67700	648,510,000		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			497,290.00000	49.72900	626,520,000		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			497,390.00000	49.73900	626,620,000		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			497,490.00000	49.74900	626,720,000		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			441,630.00000	44.16300	566,280,000		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			441,730.00000	44.17300	566,380,000		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			441,830.00000	44.18300	566,480,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									4,471,590.00	1	604
Total for GOVI									4,471,590.00	1	604
AL37 On 04/02/2016 Index Future			443.96200	443.96200	452.17900	452.17900			0.00	0	2
AL37 On 05/05/2016 Index Future			452.08300	452.08300	459.96700	459.96700			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			493.45800	493.45800	508.42400	508.42400			0.00	0	0
AL7T On 05/05/2016 Index Future			502.48400	502.48400	517.18000	517.18000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 04/02/2016 Index Future			444.59100	444.59100	458.73400	458.73400				22,229,550.00	5	615
ALBI On 05/05/2016 Index Future			452.72300	452.72300	466.63400	466.63400				0.00	0	0
ALBI On 04/08/2016 Index Future			461.69600	461.69600	475.17100	475.17100				0.00	0	0
Total ALBI Future										22,229,550.00	5	615
Total For ALBI										22,229,550.00	5	615
IGOV On 04/02/2016 Index Future			221.73800	221.73800	228.96800	228.96800				0.00	0	1,038
IGOV On 05/05/2016 Index Future			225.75000	225.75000	232.89000	232.89000				0.00	0	21
IGOV On 04/08/2016 Index Future			230.22200	230.22200	237.19100	237.19100				0.00	0	0
Total IGOV Future										0.00	0	1,059
Total For IGOV										0.00	0	1,059
ILBI On 04/02/2016 Index Future			604.12900	604.12900	623.09800	623.09800				0.00	0	157
ILBI On 05/05/2016 Index Future			614.45800	614.45800	633.75300	633.75300				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										22,229,550.00	5	1,833
JIBAR f On 15/12/2015 Jibar Future			6.53000	93.47000	6.53000	93.47000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.64000	93.36000	6.64000	93.36000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.69000	93.31000	6.69000	93.31000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.78000	93.22000	6.78000	93.22000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.89000	93.11000	6.89000	93.11000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			6.99000	93.01000	6.99000	93.01000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.07000	92.93000	7.07000	92.93000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.32000	92.68000	7.32000	92.68000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.58000	92.42000	7.58000	92.42000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.71000	92.29000	7.71000	92.29000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.89000	92.11000	7.89000	92.11000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.00000	92.00000	8.00000	92.00000				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			109.52164	109.52164	106.73765	106.73765				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			107.04168	107.04168	104.15590	104.15590				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.59251	100.59251	100.36273	100.36273				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.86949	100.86949	100.51970	100.51970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			102.01052	102.01052	101.36245	101.36245				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			101.70470	101.70470	100.96966	100.96966				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			105.00508	105.00508	103.25410	103.25410				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			104.71868	104.71868	102.89828	102.89828				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 :										1,489,189,895.76	40,093	691,385
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.45674				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	99.83318				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.50000	98.83440	10.50000	98.77884		42,000,000,000,000.00		4,000,000,000	900,000,000	
Total AA05 SPOT								12,000,000,000,000.00		4,000,000,000	900,000,000	
Total For AA05								12,000,000,000,000.00		4,000,000,000	900,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.29274				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			11.21000	94.84214	11.21000	94.78563				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	103.46100	10.00000	103.40700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.45260				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.38359				0.00	0	0
Total AB011 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 AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.89000	94.21792	10.89000	94.16303			1,851,300,000,000.00	170,000,000	510,000,000
Total AB013 SPOT									1,851,300,000,000.00	170,000,000	510,000,000
Total For AB013									1,851,300,000,000.00	170,000,000	510,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.09133	100.00000	10.04250			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.78780	10.84000	100.72935			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.45563	100.00000	10.41426			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	103.17967	11.37000	103.11699			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	11.81019	100.00000	11.73576			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.68783	11.81000	88.57607			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.54292	100.00000	10.44939			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.27140			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			10.03000	101.53438	10.03000	101.47979			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300			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			2.76000	119.63802	2.76000	270.49737			0.00	0	69,000,000
Total ABCPI3 SPOT									0.00	0	69,000,000

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 ABCPI3										0.00	0	69,000,000
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	100.09137				0.00	2,000,000,000	1,000,000,000
Total ABFN06 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN06										0.00	2,000,000,000	1,000,000,000
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.61873				0.00	0	340,000,000
Total ABFN07 SPOT										0.00	0	340,000,000
Total For ABFN07										0.00	0	340,000,000
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	99.95726				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	99.95607				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	99.59635				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	101.18968				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.92060				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	100.95381				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	101.08063				0.00	0	29,700,000
Total ABFN14 SPOT										0.00	0	29,700,000
Total For ABFN14										0.00	0	29,700,000
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	100.69836				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	100.71674				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.09000	179.33349	2.09000	179.31311				0.00	0	0
Total ABN05 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 ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	180.47545	2.17000	183.10988				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	193.12477	1.82000	193.10564				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.42625	82.63197	9.42625	82.59120				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			9.42625	82.63197	9.42625	82.59120				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.87063				0.00	2,280,000,000	570,000,000
Total ABN39 SPOT										0.00	2,280,000,000	570,000,000
Total For ABN39										0.00	2,280,000,000	570,000,000
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	99.60000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	99.97000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.43971				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.29864				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	96.62000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	96.86000				0.00	0	0
Total ABN52 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 ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	96.55000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	96.26000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.59122				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.32524				0.00	0	40,000,000
Total ABN58 SPOT										0.00	0	40,000,000
Total For ABN58										0.00	0	40,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	94.55000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	94.83000				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			3.10000	92.07161	3.10000	110.40788				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			2.69000	99.61563	2.69000	164.11303				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			2.62000	111.93030	2.62000	214.29196				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	92.91000				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			11.28000	85.19120	11.28000	85.13956				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0

Contract 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 ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	106.47000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	42.70000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.60911				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	101.81000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	111.91000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	105.71501	9.63000	105.66070				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	105.55000				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			11.30500	94.88922	11.30500	94.83222				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			10.58500	86.18820	10.58500	86.13963				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	111.14000				0.00	0	0
Total ABN81 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 ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	138.59000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.40000	94.32268	11.40000	94.26556			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	94.53000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.08580			0.00	120,000,000	30,000,000
Total ABN91 SPOT									0.00	120,000,000	30,000,000
Total For ABN91									0.00	120,000,000	30,000,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.93744			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.63000	102.93610	9.63000	102.88293			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			11.06000	95.33002	11.06000	95.27396			0.00	0	1,020,000,000
Total ABS11 SPOT									0.00	0	1,020,000,000
Total For ABS11									0.00	0	1,020,000,000
ABS12 On 14/05/2020 Spot Bond			10.80000	95.52981	10.80000	95.47462			0.00	0	0
Total ABS12 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 ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			11.29000	93.62849	11.29000	93.57200			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.81000	100.52529	10.81000	95.21481			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			11.29000	99.38068	11.29000	93.71059			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.91000	98.39969	11.91000	92.27143			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			12.15000	97.86472	12.15000	91.56189			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			10.72000	91.60321	10.72000	91.55096		2,358,400,000,000.00		220,000,000	1,120,000,000
Total ABS6 SPOT								2,358,400,000,000.00		220,000,000	1,120,000,000
Total For ABS6								2,358,400,000,000.00		220,000,000	1,120,000,000
ABS7 On 11/09/2026 Spot Bond			11.90000	83.79603	11.90000	83.74282			0.00	0	4,030,000,000
Total ABS7 SPOT									0.00	0	4,030,000,000
Total For ABS7									0.00	0	4,030,000,000
ABS9 On 17/03/2016 Spot Bond			8.55000	102.50006	8.55000	102.45307		256,500,000,000,000.00		30,000,000,000	15,000,000,000
Total ABS9 SPOT								256,500,000,000,000.00		30,000,000,000	15,000,000,000
Total For ABS9								256,500,000,000,000.00		30,000,000,000	15,000,000,000
ABS12 On 07/12/2023 Spot Bond			2.16000	222.18832	2.16000	281.47954			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.44000	131.60190	2.44000	134.51940			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.65000	132.37042	2.65000	135.01003			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01029	100.00000	0.01024			0.00	0	0
Total ACIF1U 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 ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	16.65425	100.00000	16.57277				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	99.18256	100.00000	98.64499				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	76.97798				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	63.53092	100.00000	63.22011				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.30979				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.30979				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.32825				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.32825				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.29132				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				100.00000	0.00000	99.90670				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	104.38700	10.00000	104.33300				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				100.00000	0.00000	101.75514				0.00	0	0
Total ACL092 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 ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	99.86271				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	99.85841				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	99.85676				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.85999				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	99.86754				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			11.01000	96.68089	11.01000	96.62320				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 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
ACL118 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
ACL120 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
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	94.38346				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	236.30805				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	236.36617				0.00	0	0
Total ACL128 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 ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	99.86419				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.29764				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.87657				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.54275				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	104.38700	10.00000	104.33300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.52211				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.54492				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.86373				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.50574				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.86687				0.00	0	4,500,000,000
Total ACL156 SPOT										0.00	0	4,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL156										0.00	0	4,500,000,000
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	99.87248				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.44134	10.23000	102.38520				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	112.37557				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.96500	96.60303	10.96500	96.54669				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	99.86727				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	121.79534	1.75000	121.92051				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	99.86034				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.85624				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	99.86443				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.86036				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89557				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	99.86591				0.00	0	0
Total ACL183 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 ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.50687				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	99.85706				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	99.87000				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.86297				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	99.86086				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	99.88606				0.00	400,000,000	200,000,000
Total ACL192 SPOT										0.00	400,000,000	200,000,000
Total For ACL192										0.00	400,000,000	200,000,000
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.86048				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.86048				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.84313				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.85951				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.85283				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97001				0.00	0	0
Total ACL198 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 ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	99.84313				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	100.57995				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.85776				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.84968				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	170.50533				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	171.71752				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	99.87552				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	99.86885				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.50945				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.86574				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.18274				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.86034				0.00	0	0
Total ACL214 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 ACL214									0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	99.86755			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.86771			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.86567			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	100.76902			0.00	0	500,000,000
Total ACL218 SPOT									0.00	0	500,000,000
Total For ACL218									0.00	0	500,000,000
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.13078			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.11198			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	99.86629			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	99.86871			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.09446			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.99189			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				100.00000	0.00000	101.03321			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				100.00000	0.00000	100.44035			0.00	0	32,500,000
Total ADCB04 SPOT									0.00	0	32,500,000

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 ADCB04									0.00	0	32,500,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.26525			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	92.27378	100.00000	91.82585			0.00	0	0
Total ADCB1U SPOT									0.00	0	0
Total For ADCB1U									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	24.13393	100.00000	23.56393			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.21693			0.00	0	0
Total ADCP11 SPOT									0.00	0	0
Total For ADCP11									0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	54.93102	100.00000	54.66520			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	14.63042	100.00000	17.24925			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	1.73287	100.00000	1.72448			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	101.18718			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.00000	0.00000	101.23334			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.00000	0.00000	101.38702			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.16256			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			8.24000	100.49450	8.24000	100.45037			0.00	0	0
Total AHF3A2 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 AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.48675			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.72411			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	37.50271	100.00000	37.24865			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	10.27788	100.00000	10.20826			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.48500	97.03745	10.48500	96.98297			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			11.40000	102.87173	11.40000	102.80942			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			8.57000	103.41466	8.57000	103.36705		1,823,696,000,000.00	212,800,000	126,400,000	
Total AIR03 SPOT								1,823,696,000,000.00	212,800,000	126,400,000	
Total For AIR03								1,823,696,000,000.00	212,800,000	126,400,000	
AIR04 On 29/05/2024 Spot Bond			11.02000	90.87263	11.02000	90.81909		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	13.00646	100.00000	12.94895		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.79000	88.19957	11.79000	88.14408		0.00	0	25,000,000	
Total AIR05 SPOT								0.00	0	25,000,000	
Total For AIR05								0.00	0	25,000,000	
AIRL01 On 30/04/2028 Spot Bond			2.94000	167.91459	2.94000	167.88782		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
ANG01 On 09/12/2016 Spot Bond			100.00000		0.00000	100.15921		0.00	0	0	
Total ANG010 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 ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.71259				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.84046				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.77533				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	99.85812				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.30639				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	99.88364				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	99.87247				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	102.58588				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0

Contract 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 ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	95.44000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.10792				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	113.68972				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.87000	129.84785	2.87000	232.85078				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.64520				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	87.19089				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.75388				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			2.88500	163.17825	2.88500	206.71450				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

Contract 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 ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	99.87493				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 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
ASN051 On 24/09/2016 Spot Bond				100.00000	0.00000	99.81741				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.00000	0.00000	101.30718				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.00000	0.00000	101.29511				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	101.24679				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	101.09640				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	101.03046				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	98.71058				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 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
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	100.36568				0.00	0	0
Total ASN066 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 ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	99.97780				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.75668				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	101.31526				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	88.46579				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	101.44376				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	99.83804				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	99.86279				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.11361				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.85132				0.00	1,500,000,000	1,500,000,000
Total ASN083 SPOT										0.00	1,500,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN083										0.00	1,500,000,000	1,500,000,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	100.30652				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	99.72624				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	101.46996				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.24075				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				100.00000	0.00000	100.77656				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 17/08/2016 Spot Bond				100.00000	0.00000	100.51834				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	58.13853				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.30191				0.00	0	0
Total ASN111 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 ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	99.85869				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN111 On 08/03/2021 Spot Bond				100.00000	0.00000	100.17821				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN111 On 03/12/2020 Spot Bond			100.00000	3.16752	100.00000	3.15531				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	48.64778	100.00000	48.43269				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	23.21536	100.00000	23.10179				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	23.29797	100.00000	23.18400				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	22.92621	100.00000	22.81405				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	38.88087	100.00000	38.69065				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	66.30491	100.00000	65.98052				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	19.97098	100.00000	22.96919				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	46.02145	100.00000	45.79631				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN561 On 29/06/2016 Spot Bond			100.00000	66.56167	100.00000	66.23603				0.00	0	0
Total ASN56U 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 ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.03802	100.00000	2.02517				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	22.67477	100.00000	22.47578				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.01969				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	99.87755				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.88680				0.00	12,400,000,000	6,200,000,000
Total BAW10 SPOT										0.00	12,400,000,000	6,200,000,000
Total For BAW10										0.00	12,400,000,000	6,200,000,000
BAW11 On 01/10/2018 Spot Bond			10.36000	100.70433	10.36000	100.64876				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.65871				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				100.00000	0.00000	100.92082				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				100.00000	0.00000	100.05162				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.56126				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.31000	93.79104	11.31000	93.73468				0.00	0	1,200,000,000
Total BAW19 SPOT										0.00	0	1,200,000,000
Total For BAW19										0.00	0	1,200,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	92.63959	100.00000	92.17172				0.00	0	0
Total BAW20U 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 BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			11.41000	92.82154	11.41000	92.76497				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.17819				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.61492				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			10.18000	101.64977	10.18000	101.59463				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.09118	102.70415	11.09118	102.84868				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	102.30019				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.98118	102.40866	10.98118	102.37598				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			12.74571	100.78130	12.74571	100.72467				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	102.35207				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	102.35207				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	102.35214				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.34118	102.30982	11.34118	102.23013				0.00	0	0
Total BAYA12 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 BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.15807	102.58205	11.15807	102.42295				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/06/2016 Spot Bond			11.06000	102.68104	11.06000	102.52996				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.66105	100.31849	10.66105	102.04171				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	102.76499				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	102.23627				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.23627				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.61455	99.32137	12.61455	100.59285				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.95500	99.78145	12.95500	99.71233				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.88000	82.28532	12.88000	97.91381				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	102.04118				0.00	0	0
Total BAYA29 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 BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	99.64532	9.28000	101.90545				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				100.00000	0.00000	102.18749				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.83500	77.60549	12.83500	99.83162				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.12559				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.17718				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.17718				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	102.10084				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				100.00000	0.00000	102.19619				0.00	0	200,000,000
Total BAYA39 SPOT										0.00	0	200,000,000
Total For BAYA39										0.00	0	200,000,000
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.19619				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	102.10496				0.00	0	0
Total BAYA43 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 BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	102.12408				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	102.19631				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA4 On 31/03/2016 Spot Bond				100.00000	0.00000	101.81589				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			14.09118	103.33355	14.09118	103.46855				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.76373	102.86628	15.76373	102.79898				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.75610	102.50989	14.75610	102.61719				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	102.84666				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	102.84666				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	102.84666				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	102.94949				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	102.48641				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	48.68819	100.00000	48.50362				0.00	0	0
Total BAYC1U 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 BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.58251	100.00000	22.47323				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.55262	100.00000	20.45316				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.68681	100.00000	12.62541				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.68681	100.00000	12.62541				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	15.33895	100.00000	15.26472				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	13.29093	100.00000	13.22662				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100 On 22/01/2016 Spot Bond			100.00000	91.02244	100.00000	90.57072				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BC101 On 19/02/2016 Spot Bond			100.00000	85.08159	100.00000	84.68677				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102 On 04/03/2016 Spot Bond			100.00000	82.39278	100.00000	82.02247				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.09141				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.37941				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	101.18426				0.00	0	0
Total BCJ07 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 BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.53958				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	11.02616	100.00000	10.97222				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	11.02616	100.00000	10.97222				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.06000	103.86847	2.06000	188.72721				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.92000	86.28246	9.92000	135.58605				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.92000	87.67812	9.92000	136.18436				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			10.30500	86.24401	10.30500	86.19667				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.59500	96.59226	9.59500	96.54253				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	14.53340	100.00000	14.31124				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	12.57687	100.00000	12.38463				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	12.57687	100.00000	12.38463				0.00	0	0
Total BG1B2U 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 BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	13.34246	100.00000	13.13852				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00065	100.00000	0.00064				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	17.85098	100.00000	17.57812				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	24.65629	100.00000	24.27941				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.15874				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.72838				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.25590				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.33060				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.53923				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	58.79116	100.00000	58.50666				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

Contract 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 BG32A1									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.96805			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.98675			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.99299			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.06778			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.16741			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	57.52170	100.00000	57.24334			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	57.52170	100.00000	57.24334			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A: On 15/03/2017 Spot Bond			9.68000	101.21339	9.68000	101.16083		3,872,000,000,000.00	400,000,000	400,000,000	
Total BG42A4 SPOT								3,872,000,000,000.00	400,000,000	400,000,000	
Total For BG42A4								3,872,000,000,000.00	400,000,000	400,000,000	
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00004			0.00	0	0
Total BG42B 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 BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	99.99992				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	32.92910	100.00000	32.76800				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	32.92910	100.00000	32.76800				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.60183				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.76000	95.01169	12.76000	94.94713				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.02666				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.65000	88.53612	12.65000	95.38738				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.81000	95.30028	12.81000	98.15340				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.29454				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			13.32000	92.07316	13.32000	96.72625				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.32553				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.81000	94.69063	12.81000	97.45421				0.00	0	0
Total BGL09 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 BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	106.56014				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	100.00000	100.00000	99.45504				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	0.00000	100.70973				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.37713				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.27590				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			10.31500	69.95216	10.31500	99.81516			4,538,600,000,000.00	440,000,000	2,640,000,000	
Total BID06 SPOT									4,538,600,000,000.00	440,000,000	2,640,000,000	
Total For BID06									4,538,600,000,000.00	440,000,000	2,640,000,000	
BIDC49 On 14/01/2016 Spot Bond				100.00000	0.00000	99.45872				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				100.00000	0.00000	99.06020				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.21299				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.24698				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				100.00000	0.00000	99.92068				0.00	0	0
Total BSR15 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 BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	99.94300				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.90241				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC05 On 14/01/2016 Spot Bond				100.00000	0.00000	101.17976				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				100.00000	0.00000	101.06000				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				100.00000	0.00000	100.91769				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06 On 12/02/2016 Spot Bond				100.00000	0.00000	100.58580				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06 On 22/02/2016 Spot Bond				100.00000	0.00000	100.41224				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				100.00000	0.00000	100.10632				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				100.00000	0.00000	98.77179				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				100.00000	0.00000	99.50882				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC07 On 14/01/2016 Spot Bond				100.00000	0.00000	99.45385				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				100.00000	0.00000	99.34450				0.00	0	0
Total BTC077 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 BTC077										0.00	0	0
BTC077 On 20/04/2016 Spot Bond				100.00000	0.00000	100.90305				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 22/01/2016 Spot Bond				100.00000	0.00000	99.30828				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC079 On 01/02/2016 Spot Bond				100.00000	0.00000	99.07504				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC080 On 05/02/2016 Spot Bond				100.00000	0.00000	99.05245				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC081 On 14/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC082 SPOT										0.00	0	0
Total For BTC082										0.00	0	0
BTC082 On 18/02/2016 Spot Bond				100.00000	0.00000	98.78388				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC083 On 17/05/2016 Spot Bond				100.00000	0.00000	97.02416				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC084 On 23/02/2016 Spot Bond				100.00000	0.00000	98.69106				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC085 On 01/04/2016 Spot Bond				100.00000	0.00000	97.93853				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	64.66402	100.00000	64.35110				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.74461				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	101.80845				0.00	0	0
Total BWZ20A 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 BWZ20A									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	99.95559			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.55115			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	21.54300	100.00000	21.43874			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.88000	104.33268	10.88000	104.27196			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	104.36396			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.23000	101.63610	9.23000	101.58649			0.00	0	0
Total CBL11 SPOT									0.00	0	0
Total For CBL11									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			16.53500	92.05113	16.53500	91.97081			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.72683			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			14.33500	97.47030	14.33500	97.39699			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			10.33000	99.58783	10.33000	99.53273		95,036,000,000,000.00	9,200,000,000	1,320,000,000	
Total CBL16 SPOT								15,036,000,000,000.00	9,200,000,000	1,320,000,000	
Total For CBL16								15,036,000,000,000.00	9,200,000,000	1,320,000,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.75724			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			14.33500	94.31248	14.33500	94.24155			0.00	0	0
Total CBL18 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 CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	94.29789				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	100.81258				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			12.21000	88.61543	12.21000	88.55775				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.62191				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.02910				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.82500	103.44358	11.82500	103.37866				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.88000	98.76134	11.88000	98.69908				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			11.73000	99.64631	11.73000	99.58392				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.21585				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			13.08000	102.28621	13.08000	102.21553				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	103.86267				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	104.29330				0.00	0	0
Total CGR14 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 CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.38710	10.00000	104.33280				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.82911				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	99.81885				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.35550				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	15.26948	100.00000	15.17428				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	22.19860	100.00000	22.09000				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	20.17418	100.00000	20.04841				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.88527				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
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.88568				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	101.95788				0.00	0	1,356,761,600
Total CIG04 SPOT										0.00	0	1,356,761,600
Total For CIG04										0.00	0	1,356,761,600
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.04095				0.00	0	1,384,028,800
Total CIG05 SPOT										0.00	0	1,384,028,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG05										0.00	0	1,384,028,800
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.38725				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.41734				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	100.21834				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	99.86431				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.04417				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.63351	10.11000	104.57744				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.51455				0.00	0	0
Total CLN186 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 CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	127.44186	2.76000	127.42288				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	124.84025	3.14000	127.38531				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	102.44124	8.25000	102.39549				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.35000	131.28117	3.35000	125.30119				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	132.75109	2.40000	126.71067				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	99.81083				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.64000	100.52108	9.64000	100.46938				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.21694				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	101.24140				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.69000	100.52245	9.69000	100.47048				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.69000	100.52245	9.69000	100.47048				0.00	0	0
Total CLN222 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 CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.74000	99.21873	9.74000	99.16718				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	99.86110				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.84729				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.59865				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.48019				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.89680	9.35000	102.84571				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.89680	9.35000	102.84571				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27516				0.00	0	0
Total CLN256 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 CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.04621				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.33552				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.33552				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.33552				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.99664				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.76500	99.13249	10.76500	99.07539				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.40890				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	102.49219				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07585				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07674				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.08020				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.48141				0.00	0	0
Total CLN275 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 CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.51211				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23508				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.79366				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.00601				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.65602				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	102.11931				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.97909				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.44330				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	104.38700	10.00000	104.33300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.80768				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.95778				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.83955				0.00	0	0
Total CLN295 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 CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	99.85195				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.80800				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	102.14705				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.89969				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	166.68295				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.75779				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	167.67959				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	165.87541				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	167.04043				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	162.08081				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	162.60512				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.67257				0.00	0	0
Total CLN313 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 CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.56000	87.16203	12.56000	87.10372				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			13.08000	88.53255	13.08000	88.47094				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81702				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	99.84115				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.65714				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.09948				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.02957				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	105.47046	8.80500	101.07095				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	99.85951				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.11023				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85345				0.00	0	0
Total CLN325 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 CLN325									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85099			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	99.84148			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85796			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	99.80370			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	84.69947			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	99.84515			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81702			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	143.68113			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.07610			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	99.81740			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.82736			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	99.80489			0.00	0	0
Total CLN342 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 CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	99.83846				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	99.87558				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	99.84608				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	101.06580				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.75782				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.77568				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	101.02477				0.00	2,000,000,000	1,000,000,000
Total CLN350 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN350										0.00	2,000,000,000	1,000,000,000
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.33432				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	101.04302				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.00980				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	99.87132				0.00	0	0
Total CLN360 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 CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			11.74000	95.50233	11.74000	96.26744				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	99.86818				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.92798				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.88000	97.72283	13.88000	98.66746				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.04922				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.91000	99.06187	13.91000	98.98949				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	109.39873	10.02000	109.34062				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.04922				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.15899				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	99.83165				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	99.87017				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.86742				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	99.86759				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.89349				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			11.21000	97.17657	11.21000	97.11835				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	102.10005				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	99.84558				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.21908	10.98000	100.16023				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.62258	11.00000	102.56222				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	99.85111				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.14406				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.67000	94.65596	13.67000	94.58720				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	99.82870				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	99.86730				0.00	0	0
Total CLN386 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 CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.25918				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	99.85867				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.61339				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 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
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	99.86607				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	92.07735				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	99.85869				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.27374				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	99.84722				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	99.80708				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.63244				0.00	0	0
Total CLN398 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 CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.62858				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	99.85869				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	99.84148				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	101.70966				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	101.69297				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	100.60764				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	99.87427				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	85.42581				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	99.85787				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	100.83019				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.49442				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	99.84313				0.00	0	0
Total CLN410 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 CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	99.84230				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	101.50209				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	99.84476				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	99.81364				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	99.83657				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.60169				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	103.92115	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	99.79256				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	99.82838				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	42.74370	7.01000	43.34225				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	99.82674				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	101.55907				0.00	0	0
Total CLN421 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 CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	99.76698				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	99.78580				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	99.76698				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	99.83493				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	99.79154				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	99.83820				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.28938				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	99.79399				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	98.72197				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	99.76125				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	99.74981				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	99.73999				0.00	0	0
Total CLN433 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 CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	99.41015				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 30/06/2017 Spot Bond				100.00000	0.00000	100.44461				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	99.84394				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.18202				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	175.37538				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			10.30500	86.24401	10.30500	86.19667				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.92000	31.05650	9.92000	135.58605				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.92000	31.51736	9.92000	136.18436				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.50344				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.73884				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	99.85945				0.00	0	0
Total CLNF05 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 CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	99.86850				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	99.86678				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.48986				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	99.85706				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	101.09948				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	99.86918				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	99.87080				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.87160				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	99.87074				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	99.85706				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.47354				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.48033				0.00	0	0
Total COH002 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 COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.82000	104.46381	9.82000	103.91229				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			10.08000	97.98008	10.08000	97.92744		16,128,000,000,000.00		1,600,000,000	1,230,000,000	
Total COJ04 SPOT								16,128,000,000,000.00		1,600,000,000	1,230,000,000	
Total For COJ04								16,128,000,000,000.00		1,600,000,000	1,230,000,000	
COJ05 On 05/06/2023 Spot Bond			11.11000	105.85012	11.11000	105.78760		711,040,000,000,000.00		64,000,000,000	9,700,000,000	
Total COJ05 SPOT								11,040,000,000,000.00		64,000,000,000	9,700,000,000	
Total For COJ05								11,040,000,000,000.00		64,000,000,000	9,700,000,000	
COJ07 On 23/03/2021 Spot Bond			11.42000	99.99836	11.42000	99.93736				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			11.52000	93.08506	11.52000	93.02810				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.89000	88.52186	11.89000	88.46601				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.65000	86.97136	12.65000	86.91309				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			12.65000	80.54861	12.65000	80.49464				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.33656				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01 On 12/12/2019 Spot Bond			100.00000	11.16364	100.00000	11.10902				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL02 On 25/08/2017 Spot Bond				100.00000	0.00000	100.42689				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL02 On 23/09/2019 Spot Bond				100.00000	0.00000	99.83254				0.00	0	0
Total CPL022 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 CPL022										0.00	0	0
CPL02 On 27/11/2017 Spot Bond				100.00000	0.00000	100.38322				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	10.03065	100.00000	9.98157				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	15.94438	100.00000	15.86638				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	53.29446	100.00000	52.82676				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	19.76675	100.00000	27.43812				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	22.19126	100.00000	21.85207				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			13.18500	91.43921	13.18500	91.37577				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	20.63426	100.00000	20.53331				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	13.65414	100.00000	13.58735				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	21.25784	100.00000	21.15385				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	100.92065				0.00	56,600,000	28,300,000
Total DENG43 SPOT										0.00	56,600,000	28,300,000
Total For DENG43										0.00	56,600,000	28,300,000
DENG4 On 29/09/2017 Spot Bond			9.20500	97.69331	9.20500	97.64501				0.00	0	80,000,000
Total DENG44 SPOT										0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG44										0.00	0	80,000,000
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.39990				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.23908				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.49098				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	76.99789	100.00000	76.69829				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	100.12202				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.53191				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	100.86984				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	102.58825				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	100.84563				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	99.81773				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.76796				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	99.84066				0.00	0	0
Total DOL007 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 DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	56.16725			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021: On 18/06/2021 Spot Bond			10.95000	92.19423	10.95000	92.14054			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.54000	103.13244	8.54000	103.08616			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.66000	99.39695	10.66000	99.34086		29,899,168,000,000.00	2,804,800,000	743,300,000	
Total DV22 SPOT								29,899,168,000,000.00	2,804,800,000	743,300,000	
Total For DV22								29,899,168,000,000.00	2,804,800,000	743,300,000	
DV23 On 27/02/2023 Spot Bond			11.22000	97.09449	11.22000	97.03690		54,978,000,000.00	4,900,000	344,300,000	
Total DV23 SPOT								54,978,000,000.00	4,900,000	344,300,000	
Total For DV23								54,978,000,000.00	4,900,000	344,300,000	
DV24 On 18/02/2024 Spot Bond			11.15000	95.45779	11.15000	95.40152		6,690,000,000,000.00	600,000,000	600,000,000	
Total DV24 SPOT								6,690,000,000,000.00	600,000,000	600,000,000	
Total For DV24								6,690,000,000,000.00	600,000,000	600,000,000	
DV29 On 18/02/2029 Spot Bond			11.38000	94.65950	11.38000	94.60258		0.00	0	666,666,700	
Total DV29 SPOT								0.00	0	666,666,700	
Total For DV29								0.00	0	666,666,700	
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	100.07596		0.00	0	0	
Total DVC011 SPOT								0.00	0	0	
Total For DVC011								0.00	0	0	
DVC01: On 26/01/2016 Spot Bond				100.00000	0.00000	100.92895		0.00	0	0	
Total DVC012 SPOT								0.00	0	0	
Total For DVC012								0.00	0	0	
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	99.73329		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	
DVC01: On 24/02/2016 Spot Bond				100.00000	0.00000	100.39634		0.00	0	0	
Total DVC014 SPOT								0.00	0	0	
Total For DVC014								0.00	0	0	
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.40026		0.00	0	0	
Total DVC015 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 DVC015										0.00	0	0
DVC01 On 18/03/2016 Spot Bond				100.00000	0.00000	99.94030				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	99.95976				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	100.54354				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.64655				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.13152				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.79000	118.57176	9.79000	118.51018				0.00	0	2,500,000,000
Total E170 SPOT										0.00	0	2,500,000,000
Total For E170										0.00	0	2,500,000,000
ECN20 On 14/03/2020 Spot Bond			10.82000	100.86894	10.82000	98.50569				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			11.01000	99.27840	11.01000	96.84614				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			11.27000	98.02748	11.27000	95.51013				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.12000	100.63296	3.12000	99.86485				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	102.02405				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

Contract 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 EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.97924			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	101.30493			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.18037			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	20.48719	100.00000	20.30740			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			2.77000	96.82879	2.77000	96.81432			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			2.77500	119.47442	2.42500	123.93725			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			2.41000	111.60859	2.41000	111.59390			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			2.41000	112.34176	2.41000	112.32714			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			2.47000	103.13053	2.47000	103.11670			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			2.75000	97.44126	2.75000	97.42679			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			11.26000	101.58260	11.26000	101.52214			0.00	0	0
Total EMM01 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 EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			11.16000	101.11117	11.16000	101.05086				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.70000	92.49636	11.70000	92.43859				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.97500	82.76982	11.97500	89.38094				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			12.11500	92.30188	12.11500	95.59961				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			11.80000	91.11304	11.80000	99.79139				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	94.54771				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	100.02010				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	100.82831				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	100.79654				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	100.52726				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	100.28620				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	9.42787	100.00000	9.34423				0.00	0	0
Total EPF01U 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 EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	4.19016	100.00000	4.15299				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC1I On 23/02/2016 Spot Bond				100.00000	0.00000	100.45898				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1I On 23/02/2016 Spot Bond				100.00000	0.00000	100.41784				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1I On 22/08/2016 Spot Bond				100.00000	0.00000	100.44128				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC1I On 04/02/2016 Spot Bond				100.00000	0.00000	100.73611				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC2I On 04/05/2016 Spot Bond				100.00000	0.00000	100.74392				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.77399				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	97.52637				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.63935				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.61500	95.74940	11.61500	95.69035				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.98621				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	98.82122				0.00	0	0
Total EQS09 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 EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	97.32620	100.00000	96.29630				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.60130				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.63904				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	104.38700	10.00000	104.33300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.57506				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.52881				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.54749				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.54855				0.00	0	0
Total ERSA18 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 ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.54097				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.57502				0.00	2,320,000,000	1,160,000,000
Total ERSA20 SPOT										0.00	2,320,000,000	1,160,000,000
Total For ERSA20										0.00	2,320,000,000	1,160,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.60063				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.42500	101.08268	9.42500	101.03183				46,182,500,000.00	4,900,000	36,044,100,000
Total ES18 SPOT										46,182,500,000.00	4,900,000	36,044,100,000
Total For ES18										46,182,500,000.00	4,900,000	36,044,100,000
ES23 On 25/01/2023 Spot Bond			10.40500	101.91970	10.40500	101.86354				513,555,423,000.00	49,356,600	7,393,012,100
Total ES23 SPOT										513,555,423,000.00	49,356,600	7,393,012,100
Total For ES23										513,555,423,000.00	49,356,600	7,393,012,100
ES26 On 02/04/2026 Spot Bond			10.77000	83.70302	10.77000	83.65506				99,084,000,000.00	9,200,000	17,593,700,000
Total ES26 SPOT										99,084,000,000.00	9,200,000	17,593,700,000
Total For ES26										99,084,000,000.00	9,200,000	17,593,700,000
ES33 On 15/09/2033 Spot Bond			11.87000	69.83148	11.40500	72.39042				157,871,000,000.00	13,300,000	94,820,400,000
Total ES33 SPOT										157,871,000,000.00	13,300,000	94,820,400,000
Total For ES33										157,871,000,000.00	13,300,000	94,820,400,000
ES42 On 25/04/2042 Spot Bond			11.56000	76.10494	11.56000	76.05822				0.00	0	48,270,000,000
Total ES42 SPOT										0.00	0	48,270,000,000
Total For ES42										0.00	0	48,270,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.68658				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	97.87158				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	101.21083				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	101.69125				0.00	0	0
Total FIFB03 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 FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.49028				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.32543				0.00	0	90,000,000
Total FIFB05 SPOT										0.00	0	90,000,000
Total For FIFB05										0.00	0	90,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.42689				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.39233				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.65950				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	100.38300				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	100.43777				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	101.28663				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	101.31949				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	100.14883				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.15371				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12607	100.00000	0.12528				0.00	0	0
Total FPA1U 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 FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.12607	100.00000	0.12528			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.50337	100.00000	11.44770			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.19695	100.00000	11.14277			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	99.99990			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	99.35308			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	99.99983			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	99.99979			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.93500	93.80246	10.93500	93.74790		3,827,250,000,000.00		350,000,000	350,000,000
Total FRB05 SPOT								3,827,250,000,000.00		350,000,000	350,000,000
Total For FRB05								3,827,250,000,000.00		350,000,000	350,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.00956			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	100.00948			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.12468			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.71247			0.00	1,200,000,000	1,200,000,000
Total FRB11 SPOT									0.00	1,200,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB11										0.00	1,200,000,000	1,200,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.16285				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.31207				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.91000	89.14433	11.91000	92.83134				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	100.21067				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.82180				0.00	870,000,000	870,000,000
Total FRB16 SPOT										0.00	870,000,000	870,000,000
Total For FRB16										0.00	870,000,000	870,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.84905				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB21 On 21/12/2018 Spot Bond			11.78500	100.40467	11.78500	106.33061				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 21/12/2018 Spot Bond				100.00000	0.00000	103.19261				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 31/01/2022 Spot Bond			2.65000	134.12951	2.65000	135.01003				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB25 On 07/12/2023 Spot Bond			2.59000	120.98996	2.59000	273.55655				0.00	0	5,000,000,000
Total FRB25 SPOT										0.00	0	5,000,000,000
Total For FRB25										0.00	0	5,000,000,000
FRB28 On 31/01/2025 Spot Bond			2.81500	106.32624	2.81500	113.00681				0.00	0	0
Total FRB28 SPOT										0.00	0	0
Total For FRB28										0.00	0	0
FRB28 On 31/03/2028 Spot Bond			3.26000	93.91341	3.26000	154.71407				0.00	0	0
Total FRB28 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 FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.38000	101.03066	3.38000	193.41654				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			7.46700	69.99662	7.46700	69.42378				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.35900	45.24986	9.35900	44.34651				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			9.60000	43.90019	9.60000	42.96145				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	29.89485	100.00000	29.62963				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	100.33675				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	99.84355				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	99.86438				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	99.85123				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	99.93796	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	99.93796	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	99.84313				0.00	0	0
Total FRC118 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 FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	99.85017				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83955				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	99.84558				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	99.95013	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	99.83624				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0

Contract 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 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
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	99.79971			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	99.80545			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

Contract 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 FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	32.27804	100.09221	32.11999				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	99.85919				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	102.62885				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	99.85431				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	91.69226	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	99.85275				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	99.86544				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	99.85296				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	99.80954				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	99.85542				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	69.99599	13.22500	69.94597				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	99.86329				0.00	0	0
Total FRC163 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 FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	99.86312				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	99.81347				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85721				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			4.04500	98.86443	4.04500	102.26129				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85132				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85132				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.00000	0.00000	100.52045				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81702				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	99.85951				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	99.86263				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.99737				0.00	0	0
Total FRC178 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 FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	99.84034				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.72770				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	65.00569				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	101.24083				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	99.81773				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	99.82682				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	99.86411				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	99.85296				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	99.85296				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	100.01966				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	101.58194				0.00	0	0
Total FRC191 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 FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.66683				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.47373				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.39030				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	102.13233				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.37298				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.45310				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.30812				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.31161				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.28835				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	101.17206				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	101.28835				0.00	0	0
Total FRC202 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 FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.16741				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	100.88631				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.96902	8.75000	100.92153				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	103.83290				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.70699	100.00000	9.65950				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	8.92857	100.00000	10.93905				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	97.53050				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.29146	100.00000	11.23621				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	99.84804				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	30.90972	100.00000	30.76014				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.79481				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.81742	100.00000	9.76939				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	29.94826	100.00000	29.80333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214:On 07/11/2019 Spot Bond				100.00000	0.00000	100.79477				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215:On 07/11/2017 Spot Bond			100.00000	29.92213	100.00000	29.77734				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216:On 07/11/2017 Spot Bond				100.00000	0.00000	100.79282				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217:On 07/11/2017 Spot Bond				100.00000	0.00000	100.75283				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218:On 04/11/2019 Spot Bond				100.00000	0.00000	100.91445				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219:On 04/11/2017 Spot Bond				100.00000	0.00000	100.85880				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220:On 31/01/2022 Spot Bond			3.46000	129.11587	3.46000	129.09180				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221:On 10/11/2016 Spot Bond				100.00000	0.00000	100.71611				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222:On 10/11/2016 Spot Bond				100.00000	0.00000	100.70664				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223:On 10/11/2016 Spot Bond				100.00000	0.00000	100.70664				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224:On 20/05/2020 Spot Bond				100.00000	0.00000	100.57693				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225:On 10/09/2016 Spot Bond				100.00000	0.00000	100.01634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	99.96023				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	101.98985				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	102.12536				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	101.74104				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				100.00000	0.00000	101.23376				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC232 On 31/01/2022 Spot Bond			4.32000	124.34255	4.32000	123.06394				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	99.77811				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond			100.00000	1.61493	100.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 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
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	100.03178				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	101.10308				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.99000	112.36367	3.99000	125.38086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.85206				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			4.04000	104.16861	4.04000	125.03715				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.02000	102.09036	4.02000	125.17449				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			3.76000	100.75737	3.76000	132.59384				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			3.83000	100.41399	3.83000	144.27111				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.23579				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	99.87075				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	99.85307				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	99.82935				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	99.83543				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	99.84919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.84935				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	100.01899				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	101.22470				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	13.25073	100.00000	14.91226				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	32.57343	100.00000	32.41407				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	55.03213	100.00000	54.68903				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	13.41999	100.00000	13.35505				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	101.40028				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	102.16336				0.00	0	150,000,000
Total FRJ17 SPOT										0.00	0	150,000,000
Total For FRJ17										0.00	0	150,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.40640				0.00	0	150,000,000
Total FRJ18 SPOT										0.00	0	150,000,000
Total For FRJ18										0.00	0	150,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.28072				0.00	0	61,300,000
Total FRJ19 SPOT										0.00	0	61,300,000
Total For FRJ19										0.00	0	61,300,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.33178				0.00	0	23,500,000

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 FRJ20 SPOT									0.00	0	23,500,000
Total For FRJ20									0.00	0	23,500,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.31062			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	101.17938			0.00	5,000,000,000	5,350,000,000
Total FRJ25 SPOT									0.00	5,000,000,000	5,350,000,000
Total For FRJ25									0.00	5,000,000,000	5,350,000,000
FRS100 On 15/01/2024 Spot Bond			2.61800	81.13025	2.61800	94.99427			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.87000	100.09082	2.87000	108.82022			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.11813			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.54336	10.38000	101.48682			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.54336	10.38000	101.48682			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	103.70865			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.01000	97.91751	3.01000	106.29004			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.82000	209.52979	2.82000	208.54255			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.98000	106.84335	2.98000	106.82616			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.85000	208.68859	2.85000	207.69641			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.23172				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.90000	112.24213	2.90000	112.22454				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.17500	103.41689	3.17500	103.39918				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	52.27600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.17500	103.41689	3.17500	103.39918				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.97000	113.23688	2.97000	204.35335				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.02000	111.61869	3.02000	202.97979				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.83000	98.82857	2.83000	98.81348				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.05000	159.58524	3.05000	202.16107				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.45000	85.79805	3.45000	98.79119				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.30000	97.89540	3.30000	154.07821				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.90000	80.13637	3.90000	91.78226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.29000	98.02239	3.29000	154.23690				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.35000	153.31547	3.35000	153.28764				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.56000	189.92969	3.56000	188.84244				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	88.82136				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.83000	80.77452	3.83000	92.83122				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.80000	81.12012	3.80000	93.28532				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.61000	83.55777	3.61000	83.54152				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.16000	156.34386	3.16000	156.31707				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.33000	194.74638	3.33000	194.71122				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	100.64336				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.00000	0.00000	99.94497				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				100.00000	0.00000	106.18043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.29000	154.50544	3.29000	154.23690				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.29000	154.50544	3.29000	154.23690				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.31000	123.25642	2.31000	278.68518				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			2.20000	124.16056	2.20000	280.73114				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			2.92000	118.38198	2.92000	267.65520				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			3.12000	98.98917	3.12000	131.53893				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.06043				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			2.65000	135.02935	2.65000	130.88187				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.30004				0.00	6,000,000,000	1,515,000,000
Total FRS56 SPOT										0.00	6,000,000,000	1,515,000,000
Total For FRS56										0.00	6,000,000,000	1,515,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.52986				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	100.89208				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.85000	105.07078	2.85000	105.05461				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	39.38771	104.97509	39.18426				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	42.01118	101.07593	41.80368				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	36.88767	100.44759	36.70649				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	34.86872	100.76967	34.69697				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			2.34000	116.97459	2.34000	116.95972				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			2.76000	94.66202	2.76000	113.51626				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	99.05805				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			2.79000	94.43018	2.79000	113.23806				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.37104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.40000	122.52246	2.40000	277.02437			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.76060			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.40169			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			8.07000	101.97457	8.07000	101.93025			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			8.83000	101.62582	8.83000	101.57759			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			9.21500	104.44461	9.21500	104.39320			0.00	0	580,000,000
Total FRX18 SPOT									0.00	0	580,000,000
Total For FRX18									0.00	0	580,000,000
FRX19 On 15/11/2019 Spot Bond			10.16000	97.10578	10.16000	97.05292		2,692,400,000,000.00		265,000,000	265,000,000
Total FRX19 SPOT								2,692,400,000,000.00		265,000,000	265,000,000
Total For FRX19								2,692,400,000,000.00		265,000,000	265,000,000
FRX20 On 01/10/2020 Spot Bond			10.55000	95.17891	10.55000	95.12546			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			11.38000	84.76287	11.38000	84.71105			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			11.47000	96.22835	11.47000	96.16972			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			11.89000	88.58745	11.89000	87.58997			0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			12.15000	87.63723	12.15000	87.58108		60,750,000,000,000.00	5,000,000,000	6,060,000,000	
Total FRX30 SPOT								60,750,000,000,000.00	5,000,000,000	6,060,000,000	
Total For FRX30								60,750,000,000,000.00	5,000,000,000	6,060,000,000	
FRX31 On 21/02/2031 Spot Bond			12.28000	84.08355	12.28000	84.02911		0.00	0	50,000,000	
Total FRX31 SPOT								0.00	0	50,000,000	
Total For FRX31								0.00	0	50,000,000	
FRX45 On 14/04/2045 Spot Bond			12.07000	68.73700	12.07000	68.69299		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	99.88447		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	99.88286		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	99.87879		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	99.87234		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	99.86751		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	99.84662		0.00	0	0	
Total FS1D1 SPOT								0.00	0	0	
Total For FS1D1								0.00	0	0	
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.50804		0.00	0	0	
Total FS2A3 SPOT								0.00	0	0	
Total For FS2A3								0.00	0	0	
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.38500		0.00	0	0	
Total FS2A4 SPOT								0.00	0	0	
Total For FS2A4								0.00	0	0	
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.52626		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.54649				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.56333				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.63737				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	2.40420	100.00000	2.39257				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	0.40336	100.00000	0.40141				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	16.65425	100.00000	16.57277				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	2.79412	100.00000	2.78045				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	0.46878	100.00000	0.46648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.41392				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.68000	100.27500	10.68000	100.21801				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.40216				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.41545				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.42076				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.45525				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.49756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.52395				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	100.62569				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.02709	100.00000	10.97314				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	27.44476	100.00000	27.31049				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	13.05707	100.00000	12.99319				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.85300	100.00000	10.78533				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	100.99855				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.03759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.08603				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.15323				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.82525				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	100.43490				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	100.08205				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.50200				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	99.81394				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.29775				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002			297,920,000,000,000.00	2,979,200,000	2,979,200,000	
Total GRX01U SPOT									17,920,000,000,000.00	2,979,200,000	2,979,200,000	
Total For GRX01U									17,920,000,000,000.00	2,979,200,000	2,979,200,000	
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.53031				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.15823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	11.53990	100.00000	11.48405				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	100.02057				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.89767				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	100.71679				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	101.15782				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	100.71771				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	11.19669	100.00000	11.09844				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	11.19669	100.00000	11.09844				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	11.87760	100.00000	11.77336				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	11.87760	100.00000	11.77336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	12.75305	100.00000	12.64113				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	12.75305	100.00000	12.64113				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	13.82305	100.00000	13.70174				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
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.26045				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.49693			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	101.16743			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.56000	102.53142	10.56000	102.47410			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.63065			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.59369			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			10.00000	102.75309	10.00000	102.69861		30,000,000,000.00		3,000,000	1,050,421,800
Total HWAY20 SPOT								30,000,000,000.00		3,000,000	1,050,421,800
Total For HWAY20								30,000,000,000.00		3,000,000	1,050,421,800
HWAY2 On 07/12/2023 Spot Bond			2.19000	124.24314	2.19000	280.91802		0.00		0	3,100,000,000
Total HWAY23 SPOT								0.00		0	3,100,000,000
Total For HWAY23								0.00		0	3,100,000,000
HWAY2 On 07/12/2024 Spot Bond			2.06000	128.19959	2.06000	289.86572		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			2.45000	98.89899	2.45000	100.05913		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			11.54000	86.08195	11.54000	86.02949		0.00		0	3,170,000,000
Total HWAY34 SPOT								0.00		0	3,170,000,000
Total For HWAY34								0.00		0	3,170,000,000
HWAY3 On 31/07/2035 Spot Bond			11.54000	85.82128	11.54000	85.76898		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	61.99201	100.00000	61.68873			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	64.09964	100.00000	63.78945		000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total HWF05U SPOT								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For HWF05U								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
HWF06 On 20/11/2016 Spot Bond			100.00000	54.66520	100.00000	54.40066		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	104.38700	10.00000	104.33300		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			2.30000	117.89445	2.15000	119.34325		227,094,410,000,000.00	98,736,700,000	37,614,140,000	
Total I2025 SPOT								27,094,410,000,000.00	98,736,700,000	37,614,140,000	
Total For I2025								27,094,410,000,000.00	98,736,700,000	37,614,140,000	
I2033 On 28/02/2033 Spot Bond			1.90000	102.44153	1.90000	102.43084		7,340,460,000,000.00	3,863,400,000	3,863,898,000	
Total I2033 SPOT								7,340,460,000,000.00	3,863,400,000	3,863,898,000	
Total For I2033								7,340,460,000,000.00	3,863,400,000	3,863,898,000	
I2038 On 31/01/2038 Spot Bond			2.40000	117.87912	2.25000	120.93848		183,345,600,000,000.00	76,394,000,000	153,434,110,400	
Total I2038 SPOT								13,345,600,000,000.00	76,394,000,000	153,434,110,400	
Total For I2038								13,345,600,000,000.00	76,394,000,000	153,434,110,400	
I2046 On 31/03/2046 Spot Bond			2.37000	116.80382	2.37000	116.78878		7,110,000,000,000.00	3,000,000,000	77,686,157,200	
Total I2046 SPOT								7,110,000,000,000.00	3,000,000,000	77,686,157,200	
Total For I2046								7,110,000,000,000.00	3,000,000,000	77,686,157,200	
I2050 On 31/12/2050 Spot Bond			2.50000	121.20817	2.43000	123.16296		90,000,000,000,000.00	36,000,000,000	59,244,005,641	
Total I2050 SPOT								10,000,000,000,000.00	36,000,000,000	59,244,005,641	
Total For I2050								10,000,000,000,000.00	36,000,000,000	59,244,005,641	
IBL21 On 15/03/2016 Spot Bond			9.24000	102.44683	9.24000	102.39613		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			9.43000	103.63314	9.43000	103.58069		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			9.06000	102.19507	9.06000	102.14588		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86981				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			2.60000	99.58684	2.60000	134.28382				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.72000	101.20515	2.72000	134.48645				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	101.99955				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			9.55000	100.21267	9.55000	100.16159				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	100.41866				0.00	4,000,000,000	3,100,000,000
Total IBL42 SPOT										0.00	4,000,000,000	3,100,000,000
Total For IBL42										0.00	4,000,000,000	3,100,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			10.26500	94.17297	10.26500	94.12147				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.85000	91.42409	10.85000	91.37160				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	100.00218				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			10.08000	96.00497	10.08000	95.95340				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			10.84000	97.16139	10.84000	97.10566		2,384,800,000,000.00		220,000,000	220,000,000	

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 IBL50 SPOT									2,384,800,000,000.00	220,000,000	220,000,000
Total For IBL50									2,384,800,000,000.00	220,000,000	220,000,000
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.79452			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.05541			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.39000	102.04719	8.39000	102.00161			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			10.04500	98.67908	10.04500	98.62653			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	100.95104			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.61038			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			9.20000	102.16555	9.20000	102.11562			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			10.00500	100.91399	10.00500	100.86047			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			11.37000	97.53531	11.37000	97.47671			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.54326			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	100.98224			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	100.85922			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95378				0.00	0	170,000,000
Total IBL64 SPOT										0.00	0	170,000,000
Total For IBL64										0.00	0	170,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.97285				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	100.02035				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			3.45000	129.18705	3.45000	129.16303				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.61674				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	19.15627	100.00000	18.98815				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.52304				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.54060				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	100.42673				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.44020				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			11.42000	99.43499	11.42000	94.01801				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01458	100.00000	0.01451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.09725				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	100.75188				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.94000	91.66879	10.94000	91.61545				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.57360				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.03273				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.75000	88.61404	11.75000	88.55847				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.66434				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.64000	93.05866	12.64000	91.90356				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.88287	5.00000	101.85553				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	100.79928	5.00000	100.77208				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.02802	4.00000	101.00604				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	100.66227	4.00000	100.64049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	67.55618	100.00000	67.22926				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	67.42056	100.00000	67.09430				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	67.42056	100.00000	67.09430				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			10.15000	96.14448	10.15000	91.81480				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	103.51051	9.20000	103.45971				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.34882	100.00000	7.31287				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	101.07254				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	23.84836	100.00000	23.73295				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	29.05769	100.00000	28.91708				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	2.26050	100.00000	2.25196				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.30189	100.00000	10.25203				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	11.15366	100.00000	11.09968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.44580	100.00000	12.38557				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	12.00849	100.00000	11.95539				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	45.65825	100.00000	45.43729				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	10.87796	100.00000	10.80941				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	18.20038	100.00000	18.08567				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	101.33838	100.00000	100.79792			900,000,000,000,000.00	29,000,000,000	14,500,000,000	
Total IN314U SPOT									10,000,000,000,000.00	29,000,000,000	14,500,000,000	
Total For IN314U									10,000,000,000,000.00	29,000,000,000	14,500,000,000	
IN315U On 25/06/2016 Spot Bond			100.00000	69.31175	100.00000	68.51344			400,000,000,000,000.00	14,000,000,000	7,000,000,000	
Total IN315U SPOT									10,000,000,000,000.00	14,000,000,000	7,000,000,000	
Total For IN315U									10,000,000,000,000.00	14,000,000,000	7,000,000,000	
IN316U On 07/04/2016 Spot Bond			100.00000	92.61179	100.00000	91.69936			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	49.95888	100.00000	49.38345			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	36.87132	100.00000	36.44663			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	28.14627	100.00000	27.82208			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	92.63959	100.00000	92.17172			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	37.97199	100.00000	37.63512				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	87.04177	100.00000	100.00000				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	73.17073	100.00000	72.00000				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	73.17073	100.00000	72.00000				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA552 On 15/12/2015 Spot Bond			6.75000	99.96303	6.75000	99.90762				0.00	0	0
Total INA552 SPOT										0.00	0	0
Total For INA552										0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.75000	99.64986	6.75000	99.52148				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			6.85000	99.51442	6.85000	99.38450				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	99.38450	6.85000	99.25491				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	99.12566	6.85000	98.99674				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			7.00000	98.97500	7.00000	98.84366				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.00000	98.71268	7.00000	98.58204				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.00000	98.58204	7.00000	98.45175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.61805				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.09118	102.58464	11.09118	102.66934				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.09118	102.31951	11.09118	102.27160				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	102.05084				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	102.01225				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.31941	6.50000	101.28400				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	99.84722				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	100.00000				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	101.25067				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	104.38700	10.00000	104.33300				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	101.99589				0.00	0	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING228 SPOT										0.00	0	800,000,000
Total For ING228										0.00	0	800,000,000
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.20238				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	103.26235				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	104.38699				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	100.93150				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.52242				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	91.70854	100.00000	91.25000				0.00	0	0
Total IP276U SPOT										0.00	0	0
Total For IP276U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.35011				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.36726				0.00	0	140,000,000
Total IPF03 SPOT										0.00	0	140,000,000
Total For IPF03										0.00	0	140,000,000
IPF06 On 13/04/2017 Spot Bond			9.24000	101.00397	9.24000	100.95413				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.58276				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.61968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.64432				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.27271				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.29772				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.24156				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										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			11.31000	92.96851	11.31000	92.91233				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			10.07000	101.65779	10.07000	101.60293				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.51737				0.00	400,000,000	100,000,000
Total IPL7 SPOT										0.00	400,000,000	100,000,000
Total For IPL7										0.00	400,000,000	100,000,000
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.40732				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.46899				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	100.90373				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.19438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.40000	97.47116	3.40000	129.51982				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.85000	145.66564	3.85000	145.63529				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	101.78380				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.53826				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.34126				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	100.02340				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.00798				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.15000	100.54356	4.15000	101.39886				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			4.15000	100.45974	4.15000	101.39886				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	100.09759				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.36927				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	11.63994	100.00000	11.53779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.79500	105.64926	11.79500	105.58276			1,179,500,000,000.00	100,000,000	50,000,000
Total IV08 SPOT									1,179,500,000,000.00	100,000,000	50,000,000
Total For IV08									1,179,500,000,000.00	100,000,000	50,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.72291			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			3.95000	144.18945	3.95000	144.15862			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.75000	99.61315	6.75000	99.85227			0.00	0	0
Total IVA601 SPOT									0.00	0	0
Total For IVA601									0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.85000	99.47727	6.85000	99.58882			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	99.34744	6.85000	99.45870			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	99.08879	6.85000	99.32892			0.00	0	0
Total IVA605 SPOT									0.00	0	0
Total For IVA605									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.00000	98.93744	7.00000	99.18209			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.00000	98.54478	7.00000	98.65665			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.00000	98.41458	7.00000	98.52616			2,800,000,000,000.00	400,000,000	100,000,000
Total IVA610 SPOT									2,800,000,000,000.00	400,000,000	100,000,000
Total For IVA610									2,800,000,000,000.00	400,000,000	100,000,000
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	104.38700	10.00000	104.33300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.96627				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	101.45014				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.50612				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.50804				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.32438				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.37211				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.38082				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.39826				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.31981				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.22565				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	100.99843				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	99.87403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.58294				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	100.37638				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	100.37279				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	101.56840				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.02982				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	99.88286				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.64730				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.68880				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	101.68879				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.60500	100.03557	10.60500	99.97940				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	18.01299	100.00000	17.93378				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	12.84514	100.00000	12.78298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.98000	96.99958	10.98000	96.94324				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.01738				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	101.81747				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	100.86527				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.50216				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.26957				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.92869				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	100.71045				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	100.75503				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	100.25202				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	101.77657				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	100.96652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.56635				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.11884				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	100.94535				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.70563				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.61046				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	100.83373				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	99.99968				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	100.02718				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	99.93903				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	100.86989				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.59237	100.00000	1.58635				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.10828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	84.68677	100.00000	84.29561				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.15988				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	100.02210				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.17465				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.52548				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.11405				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.09090				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			10.30000	123.34854	10.30000	123.28048				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.61749				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.99950				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.25351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.87878				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.33943				0.00	20,000,000,000	4,200,000,000
Total LBK08 SPOT										0.00	20,000,000,000	4,200,000,000
Total For LBK08										0.00	20,000,000,000	4,200,000,000
LBK11 On 28/11/2019 Spot Bond			11.87000	93.55741	11.87000	93.49814		332,360,000,000,000.00		28,000,000,000	7,000,000,000	
Total LBK11 SPOT								12,360,000,000,000.00		28,000,000,000	7,000,000,000	
Total For LBK11								12,360,000,000,000.00		28,000,000,000	7,000,000,000	
LBK12L On 25/02/2020 Spot Bond			9.71000	102.98081	9.71000	102.92776				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	100.91379				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			10.09000	98.99481	10.09000	98.94186				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			10.28000	96.26443	10.28000	96.21172				0.00	0	200,000,000
Total LGL03 SPOT										0.00	0	200,000,000
Total For LGL03										0.00	0	200,000,000
LGL04 On 14/08/2020 Spot Bond			11.54000	94.70509	11.54000	94.64736				0.00	0	590,000,000
Total LGL04 SPOT										0.00	0	590,000,000
Total For LGL04										0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.02319				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.16000	99.91066	8.16000	99.95531				0.00	0	0
Total LHL02 SPOT										0.00	0	0
Total For LHL02										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.03262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	100.02697				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond			100.00000	25.61618	100.00000	25.04976		850,000,000,000,000.00		38,500,000,000	35,500,000,000	
Total LHL17 SPOT								50,000,000,000,000.00		38,500,000,000	35,500,000,000	
Total For LHL17								50,000,000,000,000.00		38,500,000,000	35,500,000,000	
LHL18 On 14/11/2018 Spot Bond			100.00000	26.86384	100.00000	26.61994				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			100.00000	24.34143	100.00000	4.43962				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.60664				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.55319				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.58686				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.62722				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	99.39174				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	0.00000	100.59343				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond			100.00000	44.22130	100.00000	43.55274				0.00	0	23,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ078 SPOT										0.00	0	23,500,000,000
Total For MAQ078										0.00	0	23,500,000,000
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.90069				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	101.91480				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	102.12349				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	102.28532				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	102.12559				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	101.46466				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.06859				0.00	275,800,000	137,900,000
Total MBF030 SPOT										0.00	275,800,000	137,900,000
Total For MBF030										0.00	275,800,000	137,900,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.69469				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	100.04139				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.60096				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.99964				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	100.69133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.70701			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04:On 11/04/2016 Spot Bond				100.00000	0.00000	101.26801			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04:On 13/04/2018 Spot Bond				100.00000	0.00000	101.31577			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04:On 17/08/2018 Spot Bond				100.00000	0.00000	100.75112			0.00	760,000,000	370,000,000
Total MBF046 SPOT									0.00	760,000,000	370,000,000
Total For MBF046									0.00	760,000,000	370,000,000
MBF04:On 07/06/2019 Spot Bond				100.00000	0.00000	100.16939			0.00	0	500,000,000
Total MBF047 SPOT									0.00	0	500,000,000
Total For MBF047									0.00	0	500,000,000
MBSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.54332			0.00	0	0
Total MBSA1 SPOT									0.00	0	0
Total For MBSA1									0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	96.77287	2.30000	102.63513			0.00	0	0
Total MBSA2 SPOT									0.00	0	0
Total For MBSA2									0.00	0	0
MBSA On 11/12/2017 Spot Bond			100.00000	25.28570	100.00000	25.19010		000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total MBSA3 SPOT								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For MBSA3								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
MBP24 On 22/03/2016 Spot Bond			100.00000	98.64499	100.00000	98.11321			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	31.32079	100.00000	31.16922			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	30.37007	100.00000	30.22310			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	30.45114	100.00000	30.30378			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	29.22108	100.00000	29.07968				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	35.24123	100.00000	35.07069				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	100.95370				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			10.23500	98.18923	10.23500	98.13569				0.00	0	1,600,000,000
Total MBSA01 SPOT										0.00	0	1,600,000,000
Total For MBSA01										0.00	0	1,600,000,000
MBSA0 On 15/04/2019 Spot Bond			10.28500	97.70011	10.28500	97.64658				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	101.41665				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.44841				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.60230				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			9.36500	101.10512	9.36500	101.05457				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			10.25500	101.83016	10.25500	101.77482				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			11.23500	99.19906	11.23500	99.14014				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	99.88364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.87961				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			11.22000	97.13530	11.22000	96.91637				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			10.29000	98.41391	10.29000	98.35997				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	101.18810				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	103.03927				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	99.95884				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			11.11000	96.18149	11.11000	98.34967				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.63118				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.95000	91.40236	12.95000	94.84941				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			12.40000	99.60115	12.40000	96.80699				0.00	0	1,000,000,000
Total MMIG05 SPOT										0.00	0	1,000,000,000
Total For MMIG05										0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	52.08643	100.00000	51.83161				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.99000	98.39509	9.99000	98.34269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.95000	104.56259	9.95000	104.50742			2,189,000,000,000.00	220,000,000	220,000,000
Total MTN04 SPOT									2,189,000,000,000.00	220,000,000	220,000,000
Total For MTN04									2,189,000,000,000.00	220,000,000	220,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.43735	100.89771	7.40107			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.53118	100.61875	7.49454			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	99.87755			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	99.87719			0.00	520,000,000	231,350,000
Total N5B23 SPOT									0.00	520,000,000	231,350,000
Total For N5B23									0.00	520,000,000	231,350,000
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	99.87558			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.85803				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	99.83493				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	10.55484	100.00000	10.50320				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	11.29841	100.00000	11.24314				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			11.47000	85.56462	11.47000	85.51220				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			11.11000	99.19167	11.11000	99.13309				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			8.76500	101.63822	8.76500	101.59084				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			10.76000	93.53560	10.76000	93.48174				0.00	0	640,000,000
Total NBK11A SPOT										0.00	0	640,000,000
Total For NBK11A										0.00	0	640,000,000
NBK12 On 19/03/2021 Spot Bond			10.56000	97.59548	10.56000	97.54031				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			11.07000	95.21496	11.07000	95.15862				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	101.08514				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			10.92000	97.80707	10.92000	97.75151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			11.16000	92.68296	11.16000	92.62828				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	101.21323				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			11.91000	89.68111	11.91000	89.62475				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	100.87305				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			12.08000	89.09803	12.08000	89.04093				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	100.36467				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18/On 01/06/2020 Spot Bond			10.85000	94.89201	10.85000	94.83723				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	99.68414				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			11.31000	92.90248	11.31000	92.84664				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I/On 26/06/2017 Spot Bond				100.00000	0.00000	101.18645				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			12.15000	90.00013	12.15000	89.94213				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I/On 25/06/2021 Spot Bond				100.00000	0.00000	101.67483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			12.35000	92.80440	12.35000	93.76166				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21/On 10/11/2017 Spot Bond				100.00000	0.00000	100.67151				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			10.17000	105.97274	10.17000	100.21533				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22/On 12/02/2018 Spot Bond				100.00000	0.00000	100.66457				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			12.00000	99.28277	12.00000	93.23137				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23/On 12/02/2020 Spot Bond				100.00000	0.00000	100.68242				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			12.25000	98.84870	12.25000	92.62590				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24/On 11/02/2022 Spot Bond				100.00000	0.00000	100.71372				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 12/02/2025 Spot Bond				100.00000	0.00000	100.73131				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 22/04/2026 Spot Bond				100.00000	0.00000	101.23201				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 01/06/2018 Spot Bond				100.00000	0.00000	100.13233				0.00	0	7,900,000,000
Total NBK27B SPOT										0.00	0	7,900,000,000
Total For NBK27B										0.00	0	7,900,000,000
NBK28/On 19/11/2020 Spot Bond				100.00000	0.00000	100.53353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			10.26500	106.47594	10.26500	106.41739				0.00	0	700,000,000
Total NBK3A SPOT										0.00	0	700,000,000
Total For NBK3A										0.00	0	700,000,000
NBK4 On 28/10/2024 Spot Bond			12.47500	35.27531	12.47500	35.25415				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.31061				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.81000	102.28521	8.81000	102.23699			6,198,716,000,000.00		703,600,000	461,800,000
Total NBK9A SPOT									6,198,716,000,000.00		703,600,000	461,800,000
Total For NBK9A									6,198,716,000,000.00		703,600,000	461,800,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.72045				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.07727				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	101.01752				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	96.86630				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.62850				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	99.87435				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	101.98132				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	99.88474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.87705				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	99.87714				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	100.92816				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	99.85951				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.64500	96.56786	11.64500	97.34202				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	99.86034				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.68000	95.47990	11.68000	96.24051				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.85951				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	99.87295				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	99.88082				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	99.85820				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	99.85657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.34385				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.44615				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	99.86001				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.46996				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.22662				0.00	5,910,600,000	5,910,600,000
Total NED13 SPOT										0.00	5,910,600,000	5,910,600,000
Total For NED13										0.00	5,910,600,000	5,910,600,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.11848				0.00	2,991,700,000	2,991,700,000
Total NED14 SPOT										0.00	2,991,700,000	2,991,700,000
Total For NED14										0.00	2,991,700,000	2,991,700,000
NED15 On 08/04/2024 Spot Bond			11.46500	96.19593	11.46500	99.28791				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.05513				0.00	3,382,000,000	3,382,000,000
Total NED16 SPOT										0.00	3,382,000,000	3,382,000,000
Total For NED16										0.00	3,382,000,000	3,382,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	105.86415				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.47852				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	102.01244				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			12.77000	96.54564	12.77000	100.12393				0.00	0	1,990,000,000

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 NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.29877				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	115.13722	9.44500	115.07885				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	104.38700	10.00000	104.33300				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			2.21000	174.57977	2.21000	174.55879				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			3.01000	97.59231	3.01000	111.22125				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	192.69672	3.45000	192.67265				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.40000	107.76452	3.40000	107.74477				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			3.44000	151.65801	3.44000	141.82995				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			3.35000	153.64895	3.35000	153.28764				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			10.27000	100.38148	10.27000	100.32686				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			10.90000	99.15677	10.90000	99.02670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.77178				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	100.43972				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.45464				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.44572				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.47188				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			11.10000	99.17627	11.10000	99.04577				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.46356				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.45762				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.49732				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			11.30000	99.19574	11.30000	99.06478				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.46950				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.47249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.52283				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.58207				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	100.54601				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.48140				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			10.05500	106.04781	10.05500	105.99097				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			11.04000	107.27262	11.04000	107.20929				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.10500	176.89422	2.10500	176.87398				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			12.55000	98.65697	12.55000	98.59137				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.94720				0.00	0	500,000,000
Total NTC12 SPOT										0.00	0	500,000,000
Total For NTC12										0.00	0	500,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	99.87291				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.31814				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.25017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.08042				0.00	0	800,000,000
Total NTC19 SPOT										0.00	0	800,000,000
Total For NTC19										0.00	0	800,000,000
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.37508				0.00	0	180,248,800
Total NYT101 SPOT										0.00	0	180,248,800
Total For NYT101										0.00	0	180,248,800
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.45370				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	17.83968	100.00000	17.75335				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.82371				0.00	472,000,000	118,000,000
Total OML02 SPOT										0.00	472,000,000	118,000,000
Total For OML02										0.00	472,000,000	118,000,000
OML03 On 27/11/2019 Spot Bond			11.42000	93.77052	11.42000	93.71332				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	100.03319				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			11.64000	91.86871	11.64000	96.12043				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			12.25000	90.86263	12.25000	94.15722				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.90000	90.09563	12.90000	92.23554				0.00	0	885,000,000
Total OML07 SPOT										0.00	0	885,000,000
Total For OML07										0.00	0	885,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.02234				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			12.24000	94.10978	12.24000	96.67814				0.00	0	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 OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.80000	92.25162	12.80000	94.87677				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	57.38235	100.00000	57.10467				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	104.38700	10.00000	104.33300				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	100.16117				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	96.87158				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	100.25133				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	100.27405				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.77437				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	101.65821				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	101.23362				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	101.06274				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			11.21000	95.87626	11.21000	99.02642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.00051				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.01246				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.03904				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	101.15322				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.17975				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	100.91821				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			9.72000	38.66807	9.72000	38.64802				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R159 On 15/09/2016 Spot Bond			7.74000	107.50788	7.74000	107.46302			396,976,086,000,000.00	51,288,900,000	164,019,800,000	
Total R159 SPOT									16,976,086,000,000.00	51,288,900,000	164,019,800,000	
Total For R159									16,976,086,000,000.00	51,288,900,000	164,019,800,000	
R159P On 15/09/2016 Spot Bond			7.57000	94.61836	7.57000	94.57974			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			10.40000	100.53485	9.90000	103.80241			923,270,594,320,000.00	2,973,391,403,300	1,088,350,191,700	
Total R186 SPOT									13,270,594,320,000.00	973,391,403,300	1,088,350,191,700	
Total For R186									13,270,594,320,000.00	973,391,403,300	1,088,350,191,700	
R187P On 21/12/2026 Spot Bond			9.64000	35.46351	9.64000	35.44527			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			9.56000	32.57432	9.56000	32.55770			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			2.30000	278.90530	1.70000	290.25804		12,122,955,000,000.00	5,270,850,000	19,298,325,500	
Total R197 SPOT								12,122,955,000,000.00	5,270,850,000	19,298,325,500	
Total For R197								12,122,955,000,000.00	5,270,850,000	19,298,325,500	
R202 On 07/12/2033 Spot Bond			2.40000	220.86873	2.02000	232.72896		19,230,647,280,000.00	8,012,769,700	231,039,070,200	
Total R202 SPOT								19,230,647,280,000.00	8,012,769,700	231,039,070,200	
Total For R202								19,230,647,280,000.00	8,012,769,700	231,039,070,200	
R2023 On 28/02/2023 Spot Bond			10.23500	89.84109	9.67000	92.44474		835,141,845,700,000.00	179,300,620,000	417,866,311,700	
Total R2023 SPOT								15,141,845,700,000.00	179,300,620,000	417,866,311,700	
Total For R2023								15,141,845,700,000.00	179,300,620,000	417,866,311,700	
R203 On 15/09/2017 Spot Bond			9.00000	100.89877	8.43000	101.75393		935,258,400,000,000.00	1,103,917,600,000	1,285,080,212,100	
Total R203 SPOT								15,258,400,000,000.00	103,917,600,000	285,080,212,100	
Total For R203								15,258,400,000,000.00	103,917,600,000	285,080,212,100	
R2030 On 31/01/2030 Spot Bond			10.34000	85.82213	10.34000	85.77512		972,323,017,972,000.00	287,458,705,800	844,608,269,300	
Total R2030 SPOT								2,323,017,972,000.00	287,458,705,800	344,608,269,300	
Total For R2030								2,323,017,972,000.00	287,458,705,800	344,608,269,300	
R2032 On 31/03/2032 Spot Bond			10.45000	84.68681	10.45000	84.63969		873,153,185,915,000.00	179,249,108,700	306,894,845,700	
Total R2032 SPOT								3,153,185,915,000.00	179,249,108,700	306,894,845,700	
Total For R2032								3,153,185,915,000.00	179,249,108,700	306,894,845,700	
R2035 On 28/02/2035 Spot Bond			10.54000	89.02123	10.54000	88.97073		274,040,000,000,000.00	26,000,000,000	679,862,500,000	
Total R2035 SPOT								4,040,000,000,000.00	26,000,000,000	579,862,500,000	
Total For R2035								4,040,000,000,000.00	26,000,000,000	579,862,500,000	
R2037 On 31/01/2037 Spot Bond			10.61500	85.50743	10.61500	85.45937		593,470,725,000,000.00	150,115,000,000	554,805,558,900	
Total R2037 SPOT								13,470,725,000,000.00	150,115,000,000	554,805,558,900	
Total For R2037								13,470,725,000,000.00	150,115,000,000	554,805,558,900	
R204 On 21/12/2018 Spot Bond			9.40500	96.30337	8.83500	97.70227		265,463,200,425,000.00	666,184,285,000	978,777,067,400	
Total R204 SPOT								15,463,200,425,000.00	666,184,285,000	978,777,067,400	
Total For R204								15,463,200,425,000.00	666,184,285,000	978,777,067,400	
R2040 On 31/01/2040 Spot Bond			10.70000	91.50173	10.70000	88.72507		321,000,000,000,000.00	30,000,000,000	211,600,000,000	
Total R2040 SPOT								21,000,000,000,000.00	30,000,000,000	211,600,000,000	
Total For R2040								21,000,000,000,000.00	30,000,000,000	211,600,000,000	
R2044 On 31/01/2044 Spot Bond			10.72500	85.84435	10.72500	85.79562		458,098,070,000,000.00	135,953,200,000	407,792,402,400	

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 R2044 SPOT									8,098,070,000,000.00	135,953,200,000	407,792,402,400
Total For R2044									8,098,070,000,000.00	135,953,200,000	407,792,402,400
R2048 On 28/02/2048 Spot Bond			10.70500	84.95607	10.70500	84.90714			601,845,993,976,000.00	429,878,187,200	712,645,013,900
Total R2048 SPOT									1,845,993,976,000.00	429,878,187,200	712,645,013,900
Total For R2048									1,845,993,976,000.00	429,878,187,200	712,645,013,900
R207 On 15/01/2020 Spot Bond			9.77500	94.71296	9.22000	96.42222			681,341,547,842,500.00	274,306,040,700	944,385,964,500
Total R207 SPOT									1,341,547,842,500.00	274,306,040,700	944,385,964,500
Total For R207									1,341,547,842,500.00	274,306,040,700	944,385,964,500
R208 On 31/03/2021 Spot Bond			9.96500	88.44939	9.41000	90.49075			483,689,950,034,000.00	550,295,027,600	476,356,837,100
Total R208 SPOT									3,689,950,034,000.00	550,295,027,600	476,356,837,100
Total For R208									3,689,950,034,000.00	550,295,027,600	476,356,837,100
R209 On 31/03/2036 Spot Bond			10.95500	63.29795	10.49000	65.93534			994,140,296,698,500.00	729,725,266,700	303,717,665,900
Total R209 SPOT									4,140,296,698,500.00	729,725,266,700	303,717,665,900
Total For R209									4,140,296,698,500.00	729,725,266,700	303,717,665,900
R210 On 31/03/2028 Spot Bond			2.30000	170.94497	1.95000	177.31337			231,316,451,000,000.00	100,572,370,000	84,038,074,400
Total R210 SPOT									1,316,451,000,000.00	100,572,370,000	84,038,074,400
Total For R210									1,316,451,000,000.00	100,572,370,000	84,038,074,400
R211 On 31/01/2017 Spot Bond			2.00000	135.18496	1.90000	135.31894			1,000,000,000,000.00	500,000,000	25,390,198,800
Total R211 SPOT									1,000,000,000,000.00	500,000,000	25,390,198,800
Total For R211									1,000,000,000,000.00	500,000,000	25,390,198,800
R212 On 31/01/2022 Spot Bond			2.40000	136.91689	2.15000	138.81863			154,915,320,000,000.00	64,548,050,000	245,982,873,400
Total R212 SPOT									4,915,320,000,000.00	64,548,050,000	245,982,873,400
Total For R212									4,915,320,000,000.00	64,548,050,000	245,982,873,400
R213 On 28/02/2031 Spot Bond			10.88000	73.52892	10.39000	76.39292			997,352,385,216,000.00	735,050,770,700	860,480,471,000
Total R213 SPOT									7,352,385,216,000.00	735,050,770,700	860,480,471,000
Total For R213									7,352,385,216,000.00	735,050,770,700	860,480,471,000
R214 On 28/02/2041 Spot Bond			10.62000	65.98334	10.62000	65.94562			156,615,243,690,000.00	579,718,949,500	213,289,553,500
Total R214 SPOT									6,615,243,690,000.00	579,718,949,500	213,289,553,500
Total For R214									6,615,243,690,000.00	579,718,949,500	213,289,553,500
R229C On 15/03/2016 Spot Bond			7.56000	98.18997	7.56000	98.15005			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			7.57000	94.61836	7.57000	94.57974			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			7.58000	99.91700	7.58000	99.87555			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			7.56000	96.27957	7.56000	96.24053				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			7.62000	92.71856	7.62000	92.68067				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			8.40500	88.30287	8.40500	88.26315				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			8.45500	84.65988	8.45500	84.62158				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			8.84000	80.47685	8.84000	80.43882				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			8.82000	77.11480	8.82000	77.07844				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			8.80000	73.90737	8.80000	73.87260				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			8.79000	70.81970	8.79000	70.78642				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			9.18000	66.70563	9.18000	66.67293				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			9.16000	63.83936	9.16000	63.80812				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			9.33000	60.49938	9.33000	60.46924				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			9.30000	57.90256	9.30000	57.87380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			9.27000	55.43310	9.27000	55.40566				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			9.24000	53.08420	9.24000	53.05800				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			9.20000	50.88594	9.20000	50.86094				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			9.16000	48.79740	9.16000	48.77352				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.84000	44.15230	9.84000	44.12913				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.80000	42.22670	9.80000	42.20463				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.76000	40.40051	9.76000	40.37947				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.72000	38.66807	9.72000	38.64802				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			9.68000	37.02406	9.68000	37.00494				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			9.64000	35.46351	9.64000	35.44527				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			9.60000	33.98173	9.60000	33.96432				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			9.56000	32.57432	9.56000	32.55770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.47919				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.46587				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.22966				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	100.03519				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	42.07457	100.00000	41.87096				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	23.90627	100.00000	23.79059				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	38.97015	100.00000	46.17941				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	56.14886	100.00000	55.87418				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	25.32649	100.00000	25.20392				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	29.01043	100.00000	28.86100				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.43862	100.00000	9.41217				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	20.94114	100.00000	20.83329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	16.02428	100.00000	15.94175				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	11.15096	100.00000	11.09353				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	100.08314				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	99.93646				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.79146				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.41131				0.00	175,000,000	46,000,000
Total RDFB05 SPOT										0.00	175,000,000	46,000,000
Total For RDFB05										0.00	175,000,000	46,000,000
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.67634				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.39417				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	100.97412				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.38121				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	100.38093				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.25478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.49933				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	101.17296				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.44741				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.02741				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.07486				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	20.75112	100.00000	20.64959				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	13.20383	100.00000	13.13924				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.14478	100.00000	10.09515				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.97450	100.00000	8.93059				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.27156				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	100.85835				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.33463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.41090				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.55224				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.17285				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.49142				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	92.79994				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	99.28839				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	99.08706				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.41526				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	86.49913				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.33295	12.35000	106.26372				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.80558	100.00000	15.72910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	8.95973	100.00000	8.91541				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	60.82179	100.00000	60.52746				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	89.02439	100.00000	88.59223				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.17659	100.00000	14.14206				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	59.70028	100.00000	59.41138				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.15025				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	61.30911				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.73000	98.49349	10.73000	98.43725				0.00	0	850,000,000
Total RW21 SPOT										0.00	0	850,000,000
Total For RW21										0.00	0	850,000,000
RW23 On 10/12/2023 Spot Bond			11.19000	91.46012	11.19000	91.40572		492,360,000,000,000.00	44,000,000,000	0.00	4,980,000,000	
Total RW23 SPOT								12,360,000,000,000.00	44,000,000,000		4,980,000,000	
Total For RW23								12,360,000,000,000.00	44,000,000,000		4,980,000,000	
RW28 On 10/12/2028 Spot Bond			11.74000	90.35255	11.74000	90.29624				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	100.33741				0.00	0	25,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RWC01 SPOT									0.00	0	25,000,000,000
Total For RWC01									0.00	0	25,000,000,000
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	99.91279			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			8.94000	102.32498	8.94000	102.27582			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	104.38700	10.00000	104.33300			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	101.25976			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			10.68000	98.65346	10.68000	98.59738		1,847,640,000,000.00	173,000,000	173,000,000	
Total SBK14 SPOT								1,847,640,000,000.00	173,000,000	173,000,000	
Total For SBK14								1,847,640,000,000.00	173,000,000	173,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.71672			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.40260			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.01281			0.00	1,757,000,000	1,757,000,000
Total SBK17 SPOT									0.00	1,757,000,000	1,757,000,000
Total For SBK17									0.00	1,757,000,000	1,757,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.94551			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.15203			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	100.35077			0.00	376,000,000	94,000,000
Total SBK20 SPOT									0.00	376,000,000	94,000,000
Total For SBK20									0.00	376,000,000	94,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.92134			0.00	340,000,000	340,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK21 SPOT									0.00	340,000,000	340,000,000
Total For SBK21									0.00	340,000,000	340,000,000
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.57923			0.00	1,076,000,000	538,000,000
Total SBK22 SPOT									0.00	1,076,000,000	538,000,000
Total For SBK22									0.00	1,076,000,000	538,000,000
SBK23 On 28/05/2022 Spot Bond			13.27000	93.32781	13.27000	93.26195			0.00	0	1,840,000,000
Total SBK23 SPOT									0.00	0	1,840,000,000
Total For SBK23									0.00	0	1,840,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.51953			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.33500	97.64159	10.33500	97.58784		3,421,918,500,000.00		331,100,000	3,911,100,000
Total SBK9 SPOT								3,421,918,500,000.00		331,100,000	3,911,100,000
Total For SBK9								3,421,918,500,000.00		331,100,000	3,911,100,000
SBN33 On 15/09/2017 Spot Bond			9.83000	99.60553	9.83000	99.55303			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.45166			0.00	0	6,348,000,000
Total SBN45 SPOT									0.00	0	6,348,000,000
Total For SBN45									0.00	0	6,348,000,000
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.57611			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			9.93000	100.44615	9.93000	100.39268		23,832,000,000,000.00		2,400,000,000	2,100,000,000
Total SBS13 SPOT								23,832,000,000,000.00		2,400,000,000	2,100,000,000
Total For SBS13								23,832,000,000,000.00		2,400,000,000	2,100,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.37955			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	99.85436			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	100.67012			0.00	0	200,000,000
Total SBS18 SPOT									0.00	0	200,000,000
Total For SBS18									0.00	0	200,000,000
SBS19 On 23/06/2021 Spot Bond			11.21000	95.68369	11.21000	95.62668			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.80000	90.52715	11.80000	90.47014			0.00	0	35,000,000
Total SBS20 SPOT									0.00	0	35,000,000
Total For SBS20									0.00	0	35,000,000
SBS21 On 15/05/2026 Spot Bond			100.00000		0.00000	100.65334			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond			100.00000		0.00000	100.78532			0.00	847,600,000	211,900,000
Total SBS23 SPOT									0.00	847,600,000	211,900,000
Total For SBS23									0.00	847,600,000	211,900,000
SBS24 On 24/05/2019 Spot Bond			100.00000		0.00000	101.21850			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			11.03500	94.49120	11.03500	94.43545		23,394,200,000,000.00		2,120,000,000	1,590,000,000
Total SBS25 SPOT								23,394,200,000,000.00		2,120,000,000	1,590,000,000
Total For SBS25								23,394,200,000,000.00		2,120,000,000	1,590,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	37.84035	100.00000	37.67395			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			11.16000	97.81268	11.16000	97.75497			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond			100.00000		0.00000	100.93503			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			11.18500	93.07225	11.18500	93.01691			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.81000	79.14210	11.81000	79.09222			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	99.13419			0.00	0	300,000,000
Total SBS30 SPOT									0.00	0	300,000,000
Total For SBS30									0.00	0	300,000,000
SBS31 On 27/06/2027 Spot Bond			11.55000	89.05612	11.55000	89.00149			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.88207				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.87886				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.70000	93.81170	11.70000	93.75311				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	101.10749				0.00	1,067,000,000	1,067,000,000
Total SBS35 SPOT										0.00	1,067,000,000	1,067,000,000
Total For SBS35										0.00	1,067,000,000	1,067,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.89479				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			10.67000	94.24335	10.67000	94.19012				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			13.12000	82.38371	13.12000	82.32683				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			12.64000	84.62173	12.64000	84.56538				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			11.18000	89.76536	11.18000	89.71172				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	0.00000	100.69133				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			11.31000	100.40950	11.31000	94.62372				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.98000	99.53607	11.98000	93.28775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			12.15000	99.08025	12.15000	92.69753			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			8.24000	106.74408	8.24000	106.69726			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.31000	123.25642	2.31000	278.68518		385,770,000,000.00		167,000,000	167,000,000
Total SBSI11 SPOT								385,770,000,000.00		167,000,000	167,000,000
Total For SBSI11								385,770,000,000.00		167,000,000	167,000,000
SBSI12 On 31/01/2017 Spot Bond			2.51000	133.15645	2.51000	134.41627		451,800,000,000.00		180,000,000	180,000,000
Total SBSI12 SPOT								451,800,000,000.00		180,000,000	180,000,000
Total For SBSI12								451,800,000,000.00		180,000,000	180,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	28.42308	100.00000	28.28403		0.00		0	0
Total SCM10U SPOT								0.00		0	0
Total For SCM10U								0.00		0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2A2U SPOT								0.00		0	0
Total For SF2A2U								0.00		0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2BU SPOT								0.00		0	0
Total For SF2BU								0.00		0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2CU SPOT								0.00		0	0
Total For SF2CU								0.00		0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2DU SPOT								0.00		0	0
Total For SF2DU								0.00		0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	51.45171	100.00000	51.20000		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			3.17000	118.98479	3.17000	133.44949		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.31941	6.50000	101.28400				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.85667				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	102.92105				0.00	272,400,000	68,100,000
Total SHS04 SPOT										0.00	272,400,000	68,100,000
Total For SHS04										0.00	272,400,000	68,100,000
SHS05 On 29/06/2017 Spot Bond			9.93000	102.44121	9.93000	102.38697				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	101.37830				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	101.44467				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	99.87263				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	54.79795	100.00000	54.53277				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300				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	100.02094				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	100.34394				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	62.14420	100.00000	61.84018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	68.24036	100.00000	67.90652				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	57.59076	100.00000	57.30589				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			10.03000	102.90643	10.03000	102.85111				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	101.30154				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.50679				0.00	0	250,000,000
Total SHS22 SPOT										0.00	0	250,000,000
Total For SHS22										0.00	0	250,000,000
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.67983				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	101.74279				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			11.31000	99.44594	11.31000	99.38616				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	101.72695				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.67752				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.71037				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	21.87998	100.00000	21.54919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.99000	103.63444	8.99000	103.58492				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.48500	98.85085	10.48500	98.79597				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.83000	99.60553	9.83000	99.55303				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.47243				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.78608				0.00	0	160,000,000
Total SPDA4 SPOT										0.00	0	160,000,000
Total For SPDA4										0.00	0	160,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.46359				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.47547				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.63169				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			9.13000	104.77258	9.13000	104.72149				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.30765				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	101.11862				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			11.08500	91.15527	11.08500	91.10154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN007 On 01/03/2017 Spot Bond				100.00000	0.00000	100.32268				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN007 On 26/03/2017 Spot Bond				100.00000	0.00000	101.80856				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN007 On 25/04/2017 Spot Bond				100.00000	0.00000	101.11124				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN007 On 31/03/2021 Spot Bond			10.98000	84.78501	10.98000	84.73549				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN007 On 31/03/2021 Spot Bond			10.98000	84.78501	10.98000	84.73549				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			10.64000	92.05507	10.64000	92.00322				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	99.93461				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN007 On 15/09/2017 Spot Bond			9.31000	100.41311	9.31000	100.36292				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN017 On 31/01/2025 Spot Bond			3.03000	110.63615	3.03000	111.03992				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN017 On 21/12/2018 Spot Bond			10.14500	94.46670	10.14500	94.41562				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN017 On 26/08/2018 Spot Bond			8.50000	102.45353	8.50000	100.43521				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			11.92000	91.30505	11.92000	91.24731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.26741				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			12.26000	66.18912	12.26000	66.14563				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.20193				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	101.22658				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	99.71129				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	101.36906				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	99.65188				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	100.45443				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN031 On 17/03/2020 Spot Bond				100.00000	0.00000	99.95312				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	100.29847				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	100.61266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	100.35586				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				100.00000	0.00000	99.96359				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SY1266 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	99.21691				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SY1268 On 28/01/2016 Spot Bond				100.00000	0.00000	99.19898				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY1269 On 03/02/2016 Spot Bond				100.00000	0.00000	99.08856				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SY1270 On 16/02/2016 Spot Bond				100.00000	0.00000	98.84741				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	98.84720				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1272 On 15/12/2015 Spot Bond				100.00000	0.00000	99.98264				0.00	0	0
Total SY1272 SPOT										0.00	0	0
Total For SY1272										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	98.82180				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	98.44248				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				100.00000	0.00000	98.38388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.55000	92.56927	10.55000	92.51728				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.47250				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.49331				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.87000	84.24126	10.87000	97.35161				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	85.74395	100.00000	85.34882				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	101.09323				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	100.82761				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	100.10147				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	99.88772				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.32424				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.90317				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	100.90962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.45917			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	101.49535			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.51080			0.00	0	0
Total TFS137 SPOT									0.00	0	0
Total For TFS137									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.29000	103.58211	8.29000	103.53640		1,989,600,000,000.00	240,000,000	60,000,000	
Total TFS84 SPOT								1,989,600,000,000.00	240,000,000	60,000,000	
Total For TFS84								1,989,600,000,000.00	240,000,000	60,000,000	
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.18759			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.21861			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.22328	7.83000	103.18021			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.17053			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.20930			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	89.12223	7.39000	103.00210			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.14716			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.18564			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	89.43667	7.16000	102.90896				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.26102				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.25488				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.40237				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.40769				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.98365				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.91502				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.14562				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.19488				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.59241	8.73000	103.54431				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	100.93552				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.18564				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A5 SPOT										0.00	0	100,000,000
Total For TH11A5										0.00	0	100,000,000
TH11A€ On 18/07/2041 Spot Bond			10.30500	82.41618	10.30500	98.64233				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	100.78893				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	101.20930				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.26410				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.24719				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.26512				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.39930				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.41852				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.36430				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.87688				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.88298				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.88256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A7 On 21/08/2048 Spot Bond				100.00000	0.00000	100.45034				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.46497				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.82000	97.38158	10.82000	97.95535				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.45620				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	100.47667				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			10.73000	96.19662	10.73000	96.14199				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.46953				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	100.49331				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.84000	79.18884	10.84000	95.07263				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50295				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.50295				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.52005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.52005				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.54957				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.54957				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.56753				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.56694				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.73753				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.73753				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.92959				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.75620				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.44273				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.45561				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.47667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			10.97000	95.20289	10.97000	96.91199				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	100.22084				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.22729				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	100.23899				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			10.86000	101.49649	10.86000	96.05336				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond				100.00000	0.00000	100.50295				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.25096				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.54375				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.27339				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.52628				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.36652				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.21085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.68282	101.06155	6.65018				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.28631				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	101.18759				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.40375				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.18759				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	101.20310				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.21085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A7 On 18/07/2016 Spot Bond				100.00000	0.00000	101.17828				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A8 On 18/07/2016 Spot Bond				100.00000	0.00000	101.20310				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9A9 On 18/07/2016 Spot Bond				100.00000	0.00000	101.28838				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.28838				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B2 On 18/07/2016 Spot Bond				100.00000	0.00000	101.28838				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9B3 On 18/07/2016 Spot Bond				100.00000	0.00000	101.41234				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.44332				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C2 On 18/07/2016 Spot Bond				100.00000	0.00000	101.40459				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9C3 On 18/07/2016 Spot Bond				100.00000	0.00000	102.02313				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D1 On 18/07/2039 Spot Bond				100.00000	0.00000	102.06171				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D2 On 18/07/2016 Spot Bond				100.00000	0.00000	102.04628				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			11.04000	88.65633	11.04000	88.56847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.38700	10.00000	104.33300			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.36000	100.63464	9.36000	100.58408			0.00	0	43,101,000,000
Total TN17 SPOT									0.00	0	43,101,000,000
Total For TN17									0.00	0	43,101,000,000
TN20 On 17/09/2020 Spot Bond			10.93000	101.02907	10.93000	100.97001		39,348,000,000.00		3,600,000	40,866,361,050
Total TN20 SPOT								39,348,000,000.00		3,600,000	40,866,361,050
Total For TN20								39,348,000,000.00		3,600,000	40,866,361,050
TN20U On 14/04/2020 Spot Bond			100.00000	2.62994	100.00000	2.61721			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			11.47000	97.77265	11.47000	97.71275		57,350,000,000,000.00		5,000,000,000	26,930,000,000
Total TN23 SPOT								57,350,000,000,000.00		5,000,000,000	26,930,000,000
Total For TN23								57,350,000,000,000.00		5,000,000,000	26,930,000,000
TN25 On 19/08/2025 Spot Bond			11.85000	89.74704	11.85000	89.69090			0.00	0	28,200,000,000
Total TN25 SPOT									0.00	0	28,200,000,000
Total For TN25									0.00	0	28,200,000,000
TN27 On 14/11/2027 Spot Bond			11.81500	82.40358	11.81500	82.35162		140,500,437,680,000.00		96,529,872,000	28,272,468,000
Total TN27 SPOT								140,500,437,680,000.00		96,529,872,000	28,272,468,000
Total For TN27								140,500,437,680,000.00		96,529,872,000	28,272,468,000
TN30 On 09/10/2030 Spot Bond			12.36000	89.44110	12.36000	89.38251		563,616,000,000,000.00		45,600,000,000	10,270,000,000
Total TN30 SPOT								563,616,000,000,000.00		45,600,000,000	10,270,000,000
Total For TN30								563,616,000,000,000.00		45,600,000,000	10,270,000,000
TN40 On 09/10/2040 Spot Bond			12.62000	87.88173	12.62000	87.82299			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.15735			0.00	150,000,000	150,000,000
Total TNF16 SPOT									0.00	150,000,000	150,000,000
Total For TNF16									0.00	150,000,000	150,000,000
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	100.27775			0.00	0	23,565,300
Total TNF18 SPOT									0.00	0	23,565,300
Total For TNF18									0.00	0	23,565,300
TORQ1 On 15/08/2026 Spot Bond			100.00000		0.00000	100.69414			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.60575				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.83356				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.60653				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.62222				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.62472				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	104.38700	10.00000	104.33300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	101.52059				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	101.48832				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0:On 10/04/2016 Spot Bond				100.00000	0.00000	101.33458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA04 On 10/04/2019 Spot Bond				100.00000	0.00000	101.17883				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	100.31190				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			10.91000	100.00036	10.91000	95.10881				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.62592	10.00000	99.57259				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	99.63522	9.75000	99.58321				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.64497	100.00000	9.59529				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.02149				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.02257				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			11.12000	94.63482	11.12000	94.57887				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.02428				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.02767				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.03543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.02099				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	100.02218				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.72316	100.00000	7.68538				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.22654	100.00000	8.18629				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	100.02283				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.52857	100.00000	8.48684				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	100.02297				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.78025	100.00000	8.73729				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	100.02663				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.85082	100.00000	11.79285				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	100.03466				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	15.22341	100.00000	15.14894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.06224	100.00000	13.99420				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.13328	100.00000	2.11456				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	99.31933				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	99.06932				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	98.78975				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	98.51092				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	98.21147				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	97.94225				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	97.15919				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	96.86251				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	96.55449				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				100.00000	0.00000	99.45880				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	95.22759				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	94.58636				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	94.15913				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	93.85172				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	93.00803				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	92.64965				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.97468	100.00000	14.90222				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	101.20043				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	94.12283				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.49214				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.62905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.18496				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	101.14793				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	101.11090				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	101.12570				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	101.01833				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	100.72198				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	100.70616				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	100.41842				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	100.28529				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	100.33871				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	100.28562				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	100.09544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.00000	0.00000	100.08860				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	101.26684				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	100.31438				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	101.16152				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	100.28973				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.81000	102.65211	10.81000	102.59275				0.00	0	100,000,000
Total UG21 SPOT										0.00	0	100,000,000
Total For UG21										0.00	0	100,000,000
UTR042 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.29895	100.00000	8.26612				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.81116	100.00000	8.75623				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	9.91606	100.00000	9.82905				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	8.10851	100.00000	8.07643				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.71172	100.00000	8.65741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	9.66775	100.00000	9.58291				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	99.72444				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	102.72173				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	102.05677				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	101.50353				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	101.56171				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	100.75474				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	100.75580				0.00	0	170,000,000
Total VKE03 SPOT										0.00	0	170,000,000
Total For VKE03										0.00	0	170,000,000
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.76843				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.66993				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	100.74310				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.20142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.79485	100.00000	7.76402				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.44138	100.00000	8.38875				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	11.25513	100.00000	11.15635				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.60441	100.00000	7.57432				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.34194	100.00000	8.28993				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	11.50371	100.00000	11.40275				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	0.00049	100.00000	0.00049				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			8.13000	102.48352	8.13000	102.43950				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			2.44000	240.62146	2.44000	240.58975				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.90000	100.59376	8.90000	100.54564				0.00	0	5,900,000,000
Total WSP2 SPOT										0.00	0	5,900,000,000
Total For WSP2										0.00	0	5,900,000,000
WSP3 On 28/05/2019 Spot Bond			9.39000	99.33373	9.39000	99.28366				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.84500	97.47430	9.84500	97.42284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			10.10500	95.91561	10.10500	95.86368				0.00	0	1,700,000,000
Total WSP5 SPOT										0.00	0	1,700,000,000
Total For WSP5										0.00	0	1,700,000,000
Z083 On 30/09/2019 Spot Bond			8.78000	72.23131	8.78000	72.19722				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	58.98239	100.00000	58.75879				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.14e+017	170,069,865,533,500	158,726,535,791
Total for SPOT :										1.14e+017	069,865,533,500	158,726,535,791
Total Futures										1.14e+017	069,865,548,184	158,727,151,567
Total Options										37197813.28	25,409	75,609
Grand Total:										1.14e+017	069,865,573,593	158,727,227,176