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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016			128.52056	128.52056	128.53576	128.53576			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			1,665.76000	1.66576	1,650,560		0.00	0	0
EL28	On	04/08/2016	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.88	Call			1,655.76000	1.65576	1,640,560		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.86	Call			1,675.76000	1.67576	1,660,560		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			10.61690	78.41126	10.82359	77.11171			0.00	0	2,000
ES33	On	05/05/2016			10.71504	76.02251	10.92871	74.70013			0.00	0	6,776
ES33	On	04/08/2016			10.80547	77.47004	11.02626	76.12376			0.00	0	0
ES33	On	03/11/2016			10.87991	75.24400	11.10784	73.87156			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	04/02/2016	10.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			5,323.77000	5.32377	4,024,220		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			5,461.90000	5.46190	4,162,350		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			5,392.79000	5.39279	4,093,240		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			6,090.79000	6.09079	4,768,410		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			6,021.92000	6.02192	4,699,540		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			5,953.15000	5.95315	4,630,770		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			4,839.01000	4.83901	3,492,730		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			4,971.76000	4.97176	3,625,480		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			4,905.34000	4.90534	3,559,060		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			1,127.09000	1.12709	2,499,530		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			1,185.01000	1.18501	2,557,450		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			1,069.10000	1.06910	2,441,540		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,776
ES42	On	04/02/2016	Bond Future			10.74656	82.89831	10.94818	81.46461			0.00	0	2,750
ES42	On	05/05/2016	Bond Future			10.84396	80.11850	11.05258	78.65969			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			121.10253	121.10253	121.11551	121.11551			0.00	0	2,062
I2025	On	05/05/2016	Bond Future			123.25246	123.25246	123.26625	123.26625			0.00	0	3,038
I2025	On	04/08/2016	Bond Future			124.34514	124.34514	124.36133	124.36133			0.00	0	0
Total I2025 Future												0.00	0	5,100
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			4,874.49000	4.87449	4,887,470		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			4,884.49000	4.88449	4,897,470		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			4,894.49000	4.89449	4,907,470		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0

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I2025	On	05/05/2016	Bond Future	125.99	Put			2,723.75000	2.72375	2,737,540		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			2,733.75000	2.73375	2,747,540		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			2,743.75000	2.74375	2,757,540		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			491.33000	0.49133	475,140		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			511.33000	0.51133	495,140		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			501.33000	0.50133	485,140		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	5,100
I2033	On	04/02/2016	Bond Future			102.05325	102.05325	102.65426	102.65426			0.00	0	185
I2033	On	05/05/2016	Bond Future			102.88967	102.88967	103.50184	103.50184			30,866,901.00	300	1,847
Total I2033 Future												30,866,901.00	300	2,032
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	346,750		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			244.26000	0.24426	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	356,750		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			264.26000	0.26426	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	336,750		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			254.26000	0.25426	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			1,111.84000	1.11184	499,670		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			1,101.84000	1.10184	489,670		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			1,091.84000	1.09184	479,670		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												30,866,901.00	300	2,032
I2038	On	04/02/2016	Bond Future			126.73597	126.73597	126.74943	126.74943			94,418,297.65	745	5,433
I2038	On	05/05/2016	Bond Future			128.98597	128.98597	129.00014	129.00014			108,348,214.80	840	15,546
I2038	On	04/08/2016	Bond Future			130.03130	130.03130	130.04839	130.04839			0.00	0	0
Total I2038 Future												202,766,512.45	1,585	20,979
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			4,240.57000	4.24057	4,254,030		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			4,250.57000	4.25057	4,264,030		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			4,260.57000	4.26057	4,274,030		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,999.86000	1.99986	2,014,030		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,009.86000	2.00986	2,024,030		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			1,989.86000	1.98986	2,004,030		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			738.39000	0.73839	721,300		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			728.39000	0.72839	711,300		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			748.39000	0.74839	731,300		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												202,766,512.45	1,585	20,979
I2046	On	04/02/2016	Bond Future			127.24533	127.24533	128.08287	128.08287			0.00	0	227
I2046	On	05/05/2016	Bond Future			128.07455	128.07455	128.92758	128.92758			0.00	0	12,580
I2046	On	04/08/2016	Bond Future			130.50804	130.50804	131.37941	131.37941			0.00	0	0
Total I2046 Future												0.00	0	12,807
I2046	On	04/02/2016	Bond Future	127.99	Call			92.87000	0.09287	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	744,670		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			82.87000	0.08287	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	754,670		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			72.87000	0.07287	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	764,670		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			1,062.42000	1.06242	1,915,450		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			1,072.42000	1.07242	1,925,450		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			1,082.42000	1.08242	1,935,450		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			2,379.41000	2.37941	1,508,040		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			2,369.41000	2.36941	1,498,040		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			2,359.41000	2.35941	1,488,040		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,807
I2050	On	04/02/2016	Bond Future			137.25231	137.25231	136.93788	136.93788			0.00	0	1,424
I2050	On	05/05/2016	Bond Future			139.68872	139.68872	139.36934	139.36934			2,374,708.24	17	16,405

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I2050	On	04/08/2016	Bond Future			140.77805	140.77805	140.45529	140.45529			0.00	0	0
Total I2050 Future												2,374,708.24	17	17,829
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			1,072.12000	1.07212	757,690		0.00	0	0
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			1,052.12000	1.05212	737,690		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			1,062.12000	1.06212	747,690		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,379.34000	1.37934	1,698,720		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,369.34000	1.36934	1,688,720		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,359.34000	1.35934	1,678,720		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			1,335.29000	1.33529	1,658,050		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,325.29000	1.32529	1,648,050		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,315.29000	1.31529	1,638,050		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												2,374,708.24	17	17,829
R186	On	04/02/2016	Bond Future			9.20508	110.18643	9.46168	108.36455		11.98	3,305,592.90	30	51,593
R186	On	05/05/2016	Bond Future			9.27915	112.15722	9.54595	110.30340		11.70	87,482,631.60	780	24,936
R186	On	04/08/2016	Bond Future			9.34282	108.98863	9.62021	107.10141		11.60	0.00	0	0
Total R186 Future												90,788,224.50	810	76,529
R186	On	04/02/2016	Bond Future	9.20	Put			2,002.55000	2.00255	683,220	11.79	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			1.31000	0.00131	14,270	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			5,160.56000	5.16056	3,351,640	11.65	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.83	Put			4,566.18000	4.56618	2,775,820	11.68	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			0.01000	0.00001	0,190	11.65	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			7,436.28000	7.43628	5,614,580	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Call			4.69000	0.00469	43,370	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			4,418.68000	4.41868	2,635,480	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			144.17000	0.14417	646,720	11.79	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			5,535.09000	5.53509	3,720,310	11.65	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			0.00000	0.00000	0,000	11.65	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			11,776.96000	11.77696	9,955,080	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Call			2.53000	0.00253	25,410	11.67	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			4,788.30000	4.78830	2,989,300	11.67	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.83	Call			3.68000	0.00368	35,200	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Put			10,811.09000	10.81109	8,989,210	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			0.00000	0.00000	0,080	11.65	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			7,821.88000	7.82188	6,000,080	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			0.32000	0.00032	4,040	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			5,911.65000	5.91165	4,093,490	11.65	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			0.66000	0.00066	7,760	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			15,158.89000	15.15889	13,337,010	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			15,074.87000	15.07487	13,252,990	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			14,990.93000	14.99093	13,169,050	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.00000	0.00000	0,000	11.65	0.00	0	700
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			778.74000	0.77874	1,203,420	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			6,442.31000	6.44231	5,013,170	11.47	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			9,082.24000	9.08224	7,437,370	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			347.64000	0.34764	560,450	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			9,013.35000	9.01335	7,372,340	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			45.63000	0.04563	81,590	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			938.52000	0.93852	1,426,200	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			5,868.24000	5.86824	4,502,100	11.50	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			332.66000	0.33266	537,800	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			14,968.41000	14.96841	13,150,550	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			9,151.33000	9.15133	7,502,650	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			340.08000	0.34008	549,030	11.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,014.19000	1.01419	1,390,150	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			8,850.80000	8.85080	7,339,540	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			986.85000	0.98685	1,353,750	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			8,971.76000	8.97176	7,451,440	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,000.45000	1.00045	1,371,480	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			8,911.18000	8.91118	7,394,990	11.27	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												90,788,224.50	810	108,957
R197	On	04/02/2016	Bond Future			287.66685	287.66685	287.69782	287.69782			0.00	0	46
R197	On	05/05/2016	Bond Future			292.77377	292.77377	292.80668	292.80668			0.00	0	1,254
R197	On	04/08/2016	Bond Future			291.85844	291.85844	291.89707	291.89707			0.00	0	0
Total R197 Future												0.00	0	1,300
R197	On	04/02/2016	Bond Future	297.00	Put			9,302.18000	9.30218	9,333,150		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	297.01	Put			9,312.18000	9.31218	9,343,150		0.00	0	0
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			9,292.18000	9.29218	9,323,150		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	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			7,193.32000	7.19332	7,226,230		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			7,203.32000	7.20332	7,236,230		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			7,183.32000	7.18332	7,216,230		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			2,062.93000	2.06293	2,101,560		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			2,072.93000	2.07293	2,111,560		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			2,082.93000	2.08293	2,121,560		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,300
R202	On	04/02/2016	Bond Future			237.49900	237.49900	238.50892	238.50892			451,248,100.00	1,900	946
R202	On	05/05/2016	Bond Future			241.71521	241.71521	242.74408	242.74408			459,258,899.00	1,900	42,536
R202	On	04/08/2016	Bond Future			242.86680	242.86680	243.91933	243.91933			0.00	0	0
Total R202 Future												910,506,999.00	3,800	43,482
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			1,481.08000	1.48108	2,491,000		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			1,491.08000	1.49108	2,501,000		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			1,501.08000	1.50108	2,511,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			4,265.92000	4.26592	5,294,790		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			4,245.92000	4.24592	5,274,790		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			4,255.92000	4.25592	5,284,790		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			0.00000	0.00000	393,200		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			679.33000	0.67933	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			0.00000	0.00000	373,200		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			669.33000	0.66933	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			0.00000	0.00000	383,200		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			659.33000	0.65933	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option									0.00	0	0
Total For R202									910,506,999.00	3,800	43,482
R2023 On 04/02/2016 Bond Future			9.06640	96.70970	9.33848	95.38614		9.24	237,422,313.50	2,455	7,622
R2023 On 05/05/2016 Bond Future			9.15007	94.50962	9.43527	93.16291		9.34	204,140,779.20	2,160	4,154
R2023 On 04/08/2016 Bond Future			9.22062	96.30886	9.51992	94.93815		8.77	0.00	0	0
R2023 On 03/11/2016 Bond Future			9.26819	94.32456	9.58245	92.92737		6.77	0.00	0	0
Total R2023 Future									441,563,092.70	4,615	11,776
R2023 On 04/02/2016 Bond Future	8.00	Call			0.00000	0.00000	0,000	8.97	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			6,747.11000	6.74711	5,423,550	8.97	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			0.00000	0.00000	0,000	8.97	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			6,694.45000	6.69445	5,370,890	8.97	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			0.00000	0.00000	0,000	8.97	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			6,799.81000	6.79981	5,476,250	8.97	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Call			233.86000	0.23386	384,570	9.06	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Put			6,046.42000	6.04642	4,850,420	9.06	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Call			239.01000	0.23901	392,500	9.06	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Put			6,001.07000	6.00107	4,807,850	9.06	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Call			244.25000	0.24425	400,940	9.06	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Put			5,955.84000	5.95584	4,765,820	9.06	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.24	Put			6,577.64000	6.57764	5,426,860	8.50	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.25	Call			540.72000	0.54072	763,310	8.50	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.25	Put			6,536.22000	6.53622	5,388,100	8.50	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.26	Call			548.51000	0.54851	773,780	8.50	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.26	Put			6,494.92000	6.49492	5,349,480	8.50	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.24	Call			533.02000	0.53302	752,950	8.50	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Call			2,595.11000	2.59511	3,396,590	6.84	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Put			1,948.13000	1.94813	1,352,420	6.84	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Call			2,619.10000	2.61910	3,425,140	6.85	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Put			1,928.48000	1.92848	1,337,330	6.85	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Call			2,643.20000	2.64320	3,453,780	6.85	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Put			1,908.97000	1.90897	1,322,360	6.85	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									441,563,092.70	4,615	11,776
R203 On 04/02/2016 Bond Future			8.02059	103.65648	8.24522	103.32575		2.13	406,644,371.04	3,923	17,755
R203 On 05/05/2016 Bond Future			8.16848	101.34008	8.43684	101.00402		2.01	22,193,477.52	219	1,866
R203 On 04/08/2016 Bond Future			8.28414	103.26958	8.61561	102.92887		1.63	0.00	0	0
R203 On 03/11/2016 Bond Future			8.28385	101.18592	8.71385	100.83969		1.36	0.00	0	0
Total R203 Future									428,837,848.56	4,142	19,621
R203 On 04/02/2016 Bond Future	7.25	Call			0.00000	0.00000	0,000	2.04	0.00	0	0
R203 On 04/02/2016 Bond Future	7.25	Put			1,476.60000	1.47660	1,145,870	2.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.26	Call			0.00000	0.00000	0,000	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,461.62000	1.46162	1,130,890	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,491.59000	1.49159	1,160,860	2.04	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			37.69000	0.03769	62,380	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,536.00000	1.53600	1,224,630	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			38.69000	0.03869	64,080	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,524.25000	1.52425	1,213,580	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			36.71000	0.03671	60,820	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,547.78000	1.54778	1,235,830	1.92	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			73.64000	0.07364	109,800	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,498.90000	1.49890	1,194,350	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			74.92000	0.07492	111,630	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,489.71000	1.48971	1,185,710	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			76.21000	0.07621	113,490	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,480.53000	1.48053	1,177,100	1.56	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			449.00000	0.44900	290,380	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			554.47000	0.55447	743,310	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			445.24000	0.44524	287,850	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			558.75000	0.55875	748,820	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			441.50000	0.44150	285,340	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			550.21000	0.55021	737,820	1.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												428,837,848.56	4,142	19,621
R2030	On	04/02/2016	Bond Future			9.55499	88.33499	9.79141	86.70778			68,017,942.30	770	8,461
R2030	On	05/05/2016	Bond Future			9.62831	89.91491	9.87270	88.25909			127,679,172.20	1,420	7,742
R2030	On	04/08/2016	Bond Future			9.69410	87.61823	9.94683	85.93241			0.00	0	0
Total R2030 Future												195,697,114.50	2,190	16,203
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			7,580.86000	7.58086	5,953,650		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			7,504.42000	7.50442	5,877,210		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			7,428.08000	7.42808	5,800,870		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			6,124.77000	6.12477	4,468,950		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			6,051.17000	6.05117	4,395,350		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			6,198.46000	6.19846	4,542,640		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/08/2016	Bond Future	10.17	Call			1,450.61000	1.45061	3,136,430		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												195,697,114.50	2,190	16,203
R2032	On	04/02/2016	Bond Future			9.66498	91.50680	9.89639	89.81859		15.49	0.00	0	8,319
R2032	On	05/05/2016	Bond Future			9.73676	88.98606	9.97574	87.26818		15.98	0.00	0	964
R2032	On	04/08/2016	Bond Future			9.80011	90.68061	10.04679	88.93153		15.18	0.00	0	0
R2032	On	03/11/2016	Bond Future			9.84511	88.35596	10.09952	86.57275		12.04	0.00	0	0
Total R2032 Future												0.00	0	9,283
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,010	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			9,358.74000	9.35874	7,670,540	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,010	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			9,275.22000	9.27522	7,587,020	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,010	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			9,191.80000	9.19180	7,503,600	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			2.37000	0.00237	17,460	15.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			5,232.52000	5.23252	3,559,400	15.17	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			7.74000	0.00774	50,090	15.21	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			4,458.78000	4.45878	2,812,920	15.21	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			642.29000	0.64229	943,210	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			7,984.17000	7.98417	6,567,210	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			654.59000	0.65459	960,720	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			7,916.67000	7.91667	6,504,920	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			630.17000	0.63017	926,490	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			8,051.95000	8.05195	6,630,390	15.57	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,260.49000	1.26049	1,651,280	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			9,055.95000	9.05595	7,697,660	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,276.69000	1.27669	1,672,410	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			8,992.89000	8.99289	7,639,530	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,244.43000	1.24443	1,631,200	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			9,119.26000	9.11926	7,756,950	14.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			4,351.65000	4.35165	5,433,690	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,051.36000	3.05136	2,350,190	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			4,388.73000	4.38873	5,476,380	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,020.98000	3.02098	2,325,420	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			4,314.72000	4.31472	5,391,140	12.18	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,081.96000	3.08196	2,375,170	12.18	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												0.00	0	9,327
R2035	On	04/02/2016	Bond Future			9.95000	94.85615	9.95000	94.85615			0.00	0	1,788

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	05/05/2016	Bond Future			10.03000	92.01391	10.03000	92.01391			0.00	0	4,105
R2035	On	04/08/2016	Bond Future			10.09000	93.81917	10.09000	93.81917			0.00	0	0
Total R2035 Future												0.00	0	5,893
R2035	On	04/02/2016	Bond Future	103.99	Call			82,441.93000	82.44193	82,441,930		0.00	0	0
R2035	On	04/02/2016	Bond Future	103.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Call			82,442.76000	82.44276	82,442,760		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Call			82,443.59000	82.44359	82,443,590		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			2,428.15000	2.42815	2,428,150		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			2,502.38000	2.50238	2,502,380		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			2,576.50000	2.57650	2,576,500		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			2,031.08000	2.03108	2,031,080		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			2,104.93000	2.10493	2,104,930		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			1,957.14000	1.95714	1,957,140		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,893
R2037	On	04/02/2016	Bond Future			9.81482	88.60451	10.01609	87.01740		17.49	192,094,577.68	2,168	29,867
R2037	On	05/05/2016	Bond Future			9.88578	90.18930	10.09332	88.57435		17.26	195,530,402.40	2,168	30,651
R2037	On	04/08/2016	Bond Future			9.95020	87.64734	10.16423	86.00315		17.22	0.00	0	0
R2037	On	03/11/2016	Bond Future			9.99278	89.42359	10.21299	87.74723		13.06	0.00	0	0
Total R2037 Future												387,624,980.08	4,336	60,518
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			10,711.91000	10.71191	9,124,800	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			2.06000	0.00206	11,010	17.06	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			5,866.18000	5.86618	4,288,020	17.06	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			9.67000	0.00967	46,020	17.12	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			4,763.26000	4.76326	3,212,500	17.12	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			10,899.02000	10.89902	9,311,910	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			10,805.40000	10.80540	9,218,290	17.04	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			9,712.31000	9.71231	8,329,840	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			555.40000	0.55540	791,760	16.82	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
R2037	On	05/05/2016	Bond Future	9.00	Put			9,633.57000	9.63357	8,254,980	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			566.71000	0.56671	807,510	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			9,555.13000	9.55513	8,180,980	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			544.26000	0.54426	776,740	16.82	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,613.79000	1.61379	2,060,870	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			9,088.21000	9.08821	7,891,100	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,633.64000	1.63364	2,086,000	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			9,021.76000	9.02176	7,829,930	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,653.65000	1.65365	2,111,090	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			8,955.60000	8.95560	7,768,850	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			4,618.99000	4.61899	5,603,880	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			3,454.94000	3.45494	2,763,470	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			4,540.77000	4.54077	5,514,890	13.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			3,523.59000	3.52359	2,821,350	13.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			4,579.80000	4.57980	5,559,310	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			3,489.13000	3.48913	2,792,280	13.12	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												387,624,980.08	4,336	60,550
R204	On	04/02/2016	Bond Future			8.46362	99.91907	8.70180	99.33051		4.08	723,214,228.66	7,238	29,411
R204	On	05/05/2016	Bond Future			8.59215	101.70620	8.85564	101.10770		3.85	845,992,171.60	8,318	16,368
R204	On	04/08/2016	Bond Future			8.70376	99.60139	8.99764	98.99323		3.54	0.00	0	0
R204	On	03/11/2016	Bond Future			8.75261	101.61818	9.08334	100.99904		2.49	0.00	0	0
Total R204 Future												1,569,206,400.26	15,556	45,779
R204	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,040.60000	3.04060	2,452,040	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,015.04000	3.01504	2,426,480	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			2,989.48000	2.98948	2,400,920	3.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			101.99000	0.10199	163,090	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,667.74000	2.66774	2,130,340	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			104.42000	0.10442	166,770	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,646.80000	2.64680	2,110,650	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			106.89000	0.10689	170,640	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,625.91000	2.62591	2,091,160	3.71	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			205.15000	0.20515	288,090	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,820.35000	2.82035	2,295,130	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			208.38000	0.20838	292,670	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,802.27000	2.80227	2,278,400	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			201.96000	0.20196	283,770	3.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.74	Put			2,838.47000	2.83847	2,312,120	3.41	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,031.11000	1.03111	1,379,820	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			795.33000	0.79533	524,900	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,041.47000	1.04147	1,392,180	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			787.10000	0.78710	518,670	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,051.54000	1.05154	1,404,910	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			778.59000	0.77859	512,820	2.52	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,569,206,400.26	15,556	45,779
R2040	On	04/02/2016	Bond Future			9.89485	92.06662	10.09613	90.38405		17.98	0.00	0	0
R2040	On	05/05/2016	Bond Future			9.96645	93.71329	10.17402	92.00112		17.75	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.03174	90.98783	10.24579	89.24474		17.72	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			8.44000	0.00844	41,430	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			5,237.87000	5.23787	3,588,290	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			9.44000	0.00944	45,830	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			5,148.54000	5.14854	3,502,360	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			10.55000	0.01055	50,630	17.64	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			5,059.47000	5.05947	3,416,980	17.64	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,326.14000	1.32614	1,822,410	17.53	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			7,000.55000	7.00055	5,784,650	17.53	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,281.71000	1.28171	1,766,130	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			7,136.20000	7.13620	5,908,450	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,303.79000	1.30379	1,794,040	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			7,068.17000	7.06817	5,846,250	17.52	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			8,393.79000	8.39379	7,226,500	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,106.48000	2.10648	2,671,510	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			8,523.47000	8.52347	7,345,410	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,130.75000	2.13075	2,701,730	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			8,457.90000	8.45790	7,285,790	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,156.35000	2.15635	2,732,150	17.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			9.89969	89.37608	10.09592	87.72766		18.60	61,669,495.20	690	15,893
R2044	On	05/05/2016	Bond Future			9.96888	90.97463	10.17116	89.29719		18.38	35,480,105.70	390	4,865
R2044	On	04/08/2016	Bond Future			10.03188	88.32238	10.24039	86.61449		18.36	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.07407	90.11231	10.28842	88.37112		13.92	0.00	0	0
Total R2044 Future												97,149,600.90	1,080	20,758
R2044	On	04/02/2016	Bond Future	9.00	Call			0.01000	0.00001	0,030	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			9,943.08000	9.94308	8,294,680	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.01	Call			0.01000	0.00001	0,040	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			9,843.71000	9.84371	8,195,320	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			21.82000	0.02182	93,200	18.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			4,473.97000	4.47397	2,896,930	18.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,030	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			10,042.62000	10.04262	8,394,230	18.12	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			11,046.61000	11.04661	9,591,600	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			510.39000	0.51039	737,290	17.92	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			10,958.15000	10.95815	9,507,610	17.92	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			489.11000	0.48911	707,710	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			11,135.43000	11.13543	9,676,590	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			499.66000	0.49966	722,090	17.91	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,142.34000	2.14234	2,712,060	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			8,482.25000	8.48225	7,344,080	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,167.99000	2.16799	2,742,720	18.01	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			8,416.97000	8.41697	7,283,810	18.01	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,117.77000	2.11777	2,681,600	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			8,548.76000	8.54876	7,404,700	18.00	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			4,871.04000	4.87104	5,912,340	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,753.65000	3.75365	3,053,760	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			4,788.55000	4.78855	5,818,850	14.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,827.46000	3.82746	3,116,570	14.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			4,829.56000	4.82956	5,865,370	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,790.26000	3.79026	3,084,880	14.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												97,149,600.90	1,080	20,758
R2048	On	04/02/2016	Bond Future			9.87984	92.98979	10.08114	91.26575		18.18	2,158,293,025.90	23,210	43,532
R2048	On	05/05/2016	Bond Future			9.94428	90.21607	10.15166	88.46177		18.88	2,093,914,984.70	23,210	26,357
R2048	On	04/08/2016	Bond Future			10.00103	91.93368	10.21458	90.14747		17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.04456	89.35361	10.26416	87.53254		14.30	0.00	0	0
Total R2048 Future												4,252,208,010.60	46,420	69,889
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,040	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			10,130.62000	10.13062	8,406,620	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.01000	0.00001	0,040	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			10,028.42000	10.02842	8,304,410	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.01000	0.00001	0,050	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			9,926.40000	9.92640	8,202,400	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			5.85000	0.00585	31,210	17.81	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			5,622.90000	5.62290	3,924,220	17.81	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			18.12000	0.01812	84,790	17.85	0.00	0	0

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	04/02/2016	Bond Future	9.55	Put			4,702.69000	4.70269	3,045,320	17.85	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			520.46000	0.52046	763,950	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			11,129.69000	11.12969	9,618,880	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			531.69000	0.53169	780,000	18.40	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			11,039.02000	11.03902	9,533,030	18.40	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			509.42000	0.50942	748,730	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			11,220.74000	11.22074	9,705,750	18.39	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,616.79000	1.61679	2,084,020	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			10,341.27000	10.34127	9,022,290	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,637.71000	1.63771	2,109,500	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			10,264.78000	10.26478	8,950,360	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,658.81000	1.65881	2,136,350	17.50	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			10,188.65000	10.18865	8,879,980	17.50	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			4,838.29000	4.83829	5,920,670	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,904.89000	3.90489	3,166,200	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			4,879.89000	4.87989	5,968,020	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,866.78000	3.86678	3,133,840	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			4,796.55000	4.79655	5,873,170	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,943.01000	3.94301	3,198,560	14.37	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												4,252,208,010.60	46,420	70,039
R207	On	04/02/2016	Bond Future			8.70784	95.72204	8.98066	94.86076		5.70	87,202,778.44	911	23,677
R207	On	05/05/2016	Bond Future			8.82429	97.43409	9.11846	96.55797		5.46	88,762,455.99	911	26,150
R207	On	04/08/2016	Bond Future			8.92565	95.64449	9.24431	94.75330		5.14	0.00	0	0
Total R207 Future												175,965,234.43	1,822	49,827
R207	On	04/02/2016	Bond Future	7.27	Call			0.00000	0.00000	0,000	5.51	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			5,562.21000	5.56221	4,700,930	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			4,824.91000	4.82491	3,963,630	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	5.51	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			4,791.55000	4.79155	3,930,270	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			4,758.21000	4.75821	3,896,930	5.51	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			104.72000	0.10472	181,990	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			3,954.48000	3.95448	3,155,630	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			107.26000	0.10726	186,110	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			3,925.93000	3.92593	3,128,660	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			50.25000	0.05025	91,060	5.27	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			4,806.95000	4.80695	3,971,640	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			102.24000	0.10224	177,940	5.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2016	Bond Future	7.84	Put			3,983.11000	3.98311	3,182,690	5.27	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			300.54000	0.30054	439,390	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			3,839.71000	3.83971	3,087,370	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			305.10000	0.30510	445,720	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			3,815.18000	3.81518	3,064,610	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			296.03000	0.29603	433,140	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			3,864.29000	3.86429	3,110,210	4.96	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												175,965,234.43	1,822	49,932
R208	On	04/02/2016	Bond Future			8.87682	93.79296	9.15420	92.73519		7.27	201,654,864.00	2,150	41,987
R208	On	05/05/2016	Bond Future			8.97551	92.06901	9.26990	90.99288		7.25	232,658,388.27	2,527	34,994
R208	On	04/08/2016	Bond Future			9.06089	93.82211	9.37397	92.72701		6.70	0.00	0	0
R208	On	03/11/2016	Bond Future			9.11121	92.31696	9.44472	91.20100		5.12	0.00	0	0
Total R208 Future												434,313,252.27	4,677	76,981
R208	On	04/02/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			5,471.85000	5.47185	4,414,080	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			5,553.22000	5.55322	4,495,450	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			5,512.52000	5.51252	4,454,750	7.04	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			144.07000	0.14407	246,500	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			4,860.59000	4.86059	3,886,890	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			137.56000	0.13756	236,030	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			4,931.33000	4.93133	3,953,670	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			140.79000	0.14079	241,220	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			4,895.93000	4.89593	3,920,230	7.02	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			328.25000	0.32825	479,940	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			5,255.91000	5.25591	4,312,500	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			333.29000	0.33329	486,950	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			5,223.92000	5.22392	4,282,480	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			323.26000	0.32326	473,010	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			5,287.96000	5.28796	4,342,610	6.48	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			1,890.42000	1.89042	2,518,050	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,475.49000	1.47549	987,160	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			1,908.61000	1.90861	2,539,720	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,460.66000	1.46066	975,810	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			1,926.58000	1.92658	2,561,770	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,445.63000	1.44563	964,860	5.14	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												434,313,252.27	4,677	76,981

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	04/02/2016	Bond Future			9.69940	71.95548	9.90560	70.60030		17.76	259,831,238.28	3,611	30,312
R209	On	05/05/2016	Bond Future			9.76271	70.09287	9.97495	68.71388		18.36	253,105,353.57	3,611	13,001
R209	On	04/08/2016	Bond Future			9.81834	71.42764	10.03665	70.02361		17.50	0.00	0	0
R209	On	03/11/2016	Bond Future			9.85775	69.72173	10.08209	68.29023		13.87	0.00	0	0
Total R209 Future												512,936,591.85	7,222	43,313
R209	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,010	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			8,237.87000	8.23787	6,882,700	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,010	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			8,160.89000	8.16089	6,805,720	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,010	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			8,084.02000	8.08402	6,728,850	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			55.85000	0.05585	216,430	17.54	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			2,624.17000	2.62417	1,429,570	17.54	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			571.59000	0.57159	812,630	17.88	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			7,277.68000	7.27768	6,139,730	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			582.71000	0.58271	828,070	17.89	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			7,214.98000	7.21498	6,081,350	17.89	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			102.78000	0.10278	158,850	17.88	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			12,674.05000	12.67405	11,351,130	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			560.63000	0.56063	797,940	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			7,340.65000	7.34065	6,198,970	17.88	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			5,490.82000	5.49082	6,456,190	17.87	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			2,065.21000	2.06521	1,626,550	17.87	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,557.43000	1.55743	1,987,920	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			6,833.15000	6.83315	5,859,610	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,576.76000	1.57676	2,011,100	17.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			6,781.53000	6.78153	5,811,840	17.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,323.13000	2.32313	2,895,060	17.31	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			5,176.62000	5.17662	4,344,520	17.31	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,539.12000	1.53912	1,965,100	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			6,885.89000	6.88589	5,907,840	17.14	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			3,907.64000	3.90764	4,765,260	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,804.66000	2.80466	2,230,780	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			3,841.14000	3.84114	4,689,900	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,860.76000	2.86076	2,278,020	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			3,873.98000	3.87398	4,727,520	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,832.25000	2.83225	2,254,290	14.02	0.00	0	0
Total R209 Option												0.00	0	27,600
Total For R209												512,936,591.85	7,222	70,913
R210	On	04/02/2016	Bond Future			179.38721	179.38721	179.40675	179.40675			0.00	0	331

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2016	Bond Future			180.40466	180.40466	180.42537	180.42537			0.00	0	847
R210	On	04/08/2016	Bond Future			183.83229	183.83229	183.85652	183.85652			0.00	0	0
Total R210 Future												0.00	0	1,178
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			5,583.25000	5.58325	5,602,790		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			5,593.25000	5.59325	5,612,790		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			5,603.25000	5.60325	5,622,790		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,564.63000	4.56463	4,585,340		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			4,574.63000	4.57463	4,595,340		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			4,584.63000	4.58463	4,605,340		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	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			2,336.52000	2.33652	2,312,290		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,356.52000	2.35652	2,332,290		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			2,346.52000	2.34652	2,322,290		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,178
R211	On	04/02/2016	Bond Future			134.65495	134.65495	134.66992	134.66992			0.00	0	0
R211	On	05/05/2016	Bond Future			137.04548	137.04548	137.06133	137.06133			0.00	0	2
R211	On	04/08/2016	Bond Future			137.91547	137.91547	137.93401	137.93401			0.00	0	0
Total R211 Future												0.00	0	2
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			4,320.08000	4.32008	4,335,050		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			4,330.08000	4.33008	4,345,050		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			4,340.08000	4.34008	4,355,050		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			1,948.67000	1.94867	1,964,520		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,928.67000	1.92867	1,944,520		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			1,938.67000	1.93867	1,954,520		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			864.01000	0.86401	845,470		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			854.01000	0.85401	835,470		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			844.01000	0.84401	825,470		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	2
R212	On	04/02/2016	Bond Future			139.83203	139.83203	139.69271	139.69271			0.00	0	1,005
R212	On	05/05/2016	Bond Future			142.31448	142.31448	142.17337	142.17337			0.00	0	914
R212	On	04/08/2016	Bond Future			143.11541	143.11541	142.97402	142.97402			0.00	0	0
Total R212 Future												0.00	0	1,919
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			6,297.29000	6.29729	6,157,970		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			6,307.29000	6.30729	6,167,970		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			6,317.29000	6.31729	6,177,970		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,836.63000	2.83663	2,695,520		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,816.63000	2.81663	2,675,520		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			2,826.63000	2.82663	2,685,520		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			544.02000	0.54402	685,410		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			534.02000	0.53402	675,410		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			554.02000	0.55402	695,410		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,919
R213	On	04/02/2016	Bond Future			9.58002	82.77816	9.81143	81.24703		15.41	177,807,487.68	2,148	38,041
R213	On	05/05/2016	Bond Future			9.64634	80.70925	9.88503	79.15119		15.87	173,363,469.00	2,148	9,082
R213	On	04/08/2016	Bond Future			9.70373	82.24576	9.94991	80.65942		15.09	0.00	0	0
R213	On	03/11/2016	Bond Future			9.74613	80.35760	9.99986	78.74025		11.93	0.00	0	0
Total R213 Future												351,170,956.68	4,296	47,123
R213	On	04/02/2016	Bond Future	8.74	Call			0.01000	0.00001	0,060	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			7,463.14000	7.46314	5,932,060	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			0.01000	0.00001	0,080	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			7,388.90000	7.38890	5,857,840	15.00	0.00	0	0

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	04/02/2016	Bond Future	8.76	Call			0.01000	0.00001	0,090	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			7,314.75000	7.31475	5,783,700	15.00	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			407.87000	0.40787	610,910	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			8,303.05000	8.30305	6,948,030	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			416.34000	0.41634	622,890	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			8,237.77000	8.23777	6,886,260	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			424.96000	0.42496	635,620	15.45	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			8,172.73000	8.17273	6,825,330	15.45	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,291.26000	1.29126	1,680,380	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			7,602.97000	7.60297	6,405,750	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,259.50000	1.25950	1,640,140	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			7,713.27000	7.71327	6,507,570	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,275.31000	1.27531	1,659,760	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			7,658.01000	7.65801	6,456,120	14.68	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			3,906.88000	3.90688	4,855,840	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,787.00000	2.78700	2,118,610	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			3,940.52000	3.94052	4,894,690	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,759.15000	2.75915	2,095,970	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			3,974.30000	3.97430	4,933,660	12.03	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,731.52000	2.73152	2,073,530	12.03	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												351,170,956.68	4,296	47,123
R214	On	04/02/2016	Bond Future			9.80464	72.26040	10.00588	70.89873		18.36	198,065,756.40	2,741	24,455
R214	On	05/05/2016	Bond Future			9.86630	70.25682	10.07334	68.87123		19.04	192,573,943.62	2,741	11,491
R214	On	04/08/2016	Bond Future			9.92022	71.59443	10.13315	70.18359		18.14	0.00	0	0
R214	On	03/11/2016	Bond Future			9.96113	69.74454	10.17985	68.30615		14.42	0.00	0	0
Total R214 Future												390,639,700.02	5,482	35,946
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			15,975.36000	15.97536	14,613,690	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			15,881.61000	15.88161	14,519,940	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			15,788.03000	15.78803	14,426,360	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			3.42000	0.00342	18,220	17.94	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			4,614.11000	4.61411	3,267,240	17.94	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			10.83000	0.01083	51,720	17.99	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			3,885.55000	3.88555	2,564,770	17.99	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			486.64000	0.48664	699,260	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			8,213.92000	8.21392	7,040,950	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			496.64000	0.49664	713,290	18.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/05/2016	Bond Future	9.01	Put			8,145.34000	8.14534	6,976,400	18.56	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			863.09000	0.86309	1,212,000	18.70	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			6,289.55000	6.28955	5,252,870	18.70	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			476.79000	0.47679	685,930	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			8,282.79000	8.28279	7,106,340	18.55	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,221.54000	4.22154	5,063,560	18.33	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,149.52000	3.14952	2,580,700	18.33	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,094.14000	8.09414	9,222,760	18.79	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,161.29000	1.16129	879,070	18.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,452.52000	1.45252	1,868,980	17.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			7,679.20000	7.67920	6,676,340	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,433.92000	1.43392	1,846,560	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			7,621.43000	7.62143	6,623,230	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			7,564.79000	7.56479	6,570,410	17.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,528.31000	1.52831	1,960,180	17.80	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			7,340.87000	7.34087	6,361,900	17.80	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			532.51000	0.53251	709,380	17.66	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			12,314.79000	12.31479	11,080,820	17.66	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,416.32000	1.41632	1,824,300	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			3,965.57000	3.96557	4,824,600	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,944.00000	2.94400	2,364,640	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			3,999.44000	3.99944	4,863,010	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,914.95000	2.91495	2,340,130	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			3,932.05000	3.93205	4,786,290	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,973.51000	2.97351	2,389,360	14.47	0.00	0	0
Total R214 Option												0.00	0	15,250
Total For R214												390,639,700.02	5,482	51,196
Total for Bond												10,474,616,128.04	108,350	789,522
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

Contract 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 ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 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 I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/02/2016 GOVI			482.63900	482.63900	475.69700	475.69700			487,465,390.00	101	374
GOVI On 05/05/2016 GOVI			491.27100	491.27100	484.20800	484.20800			510,921,840.00	104	150
GOVI On 04/08/2016 GOVI			500.52400	500.52400	493.33600	493.33600			0.00	0	0
GOVI On 03/11/2016 GOVI			510.74300	510.74300	503.41600	503.41600			0.00	0	0
Total GOVI Future									998,387,230.00	205	524
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			362,930.00000	36.29300	293,510,000		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			363,030.00000	36.30300	293,610,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			363,130.00000	36.31300	293,710,000		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			338,020.00000	33.80200	267,390,000		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			337,820.00000	33.78200	267,190,000		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			337,920.00000	33.79200	267,290,000		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			276,540.00000	27.65400	204,660,000		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			276,640.00000	27.66400	204,760,000		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			276,740.00000	27.67400	204,860,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			273,060.00000	27.30600	346,330,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			272,960.00000	27.29600	346,230,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			272,860.00000	27.28600	346,130,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												998,387,230.00	205	524
Total for GOVI												998,387,230.00	205	524
AL37	On	04/02/2016	Index Future			461.84600	461.84600	457.05200	457.05200			0.00	0	2
AL37	On	05/05/2016	Index Future			470.10600	470.10600	465.22900	465.22900			0.00	0	2
AL37	On	04/08/2016	Index Future			478.96100	478.96100	473.99900	473.99900			0.00	0	0
Total AL37 Future												0.00	0	4
Total For AL37												0.00	0	4
AL7T	On	04/02/2016	Index Future			532.07600	532.07600	523.59600	523.59600			0.00	0	0
AL7T	On	05/05/2016	Index Future			541.59300	541.59300	532.96400	532.96400			0.00	0	0
AL7T	On	04/08/2016	Index Future			551.79300	551.79300	543.01100	543.01100			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/02/2016	Index Future			483.75200	483.75200	476.41900	476.41900			372,489,040.00	77	562
ALBI	On	05/05/2016	Index Future			492.40400	492.40400	484.94300	484.94300			379,151,080.00	77	121
ALBI	On	04/08/2016	Index Future			501.67800	501.67800	494.08500	494.08500			0.00	0	0
ALBI	On	03/11/2016	Index Future			511.92100	511.92100	504.18000	504.18000			0.00	0	0
Total ALBI Future												751,640,120.00	154	683
Total For ALBI												751,640,120.00	154	683

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 04/02/2016 Index Future			233.30300	233.30300	233.53400	233.53400			137,648,770.00	59	641
IGOV On 05/05/2016 Index Future			237.44500	237.44500	237.68100	237.68100			140,092,550.00	59	613
IGOV On 04/08/2016 Index Future			241.90800	241.90800	242.15400	242.15400			0.00	0	0
IGOV On 03/11/2016 Index Future			246.82900	246.82900	247.08200	247.08200			0.00	0	0
Total IGOV Future									277,741,320.00	118	1,254
Total For IGOV									277,741,320.00	118	1,254
ILBI On 04/02/2016 Index Future			632.05100	632.05100	632.65200	632.65200			992,320,070.00	157	25
ILBI On 05/05/2016 Index Future			642.78300	642.78300	643.39600	643.39600			0.00	0	0
ILBI On 04/08/2016 Index Future			654.47000	654.47000	655.09600	655.09600			1,027,517,900.00	157	157
Total ILBI Future									2,019,837,970.00	314	182
Total For ILBI									2,019,837,970.00	314	182
Total for Index									3,049,219,410.00	586	2,123
JIBAR f On 17/02/2016 Jibar Future			7.02000	92.98000	6.91000	93.09000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.15000	92.85000	7.17000	92.83000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.29000	92.71000	7.32000	92.68000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.38000	92.62000	7.45000	92.55000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.45000	92.55000	7.52000	92.48000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.57000	92.43000	7.68000	92.32000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.75000	92.25000	7.90000	92.10000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.94000	92.06000	8.11000	91.89000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.08000	91.92000	8.26000	91.74000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.18000	91.82000	8.39000	91.61000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.31000	91.69000	8.54000	91.46000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.40000	91.60000	8.67000	91.33000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			103.41655	103.41655	105.01532	105.01532			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			100.69628	100.69628	102.34667	102.34667			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			100.22036	100.22036	100.29212	100.29212			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.27846	100.27846	100.36154	100.36154			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.72270	100.72270	100.97906	100.97906			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.22185	100.22185	100.52881	100.52881			0.00	0	0
Total 2Y STND Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			101.11977	101.11977	102.11599	102.11599				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.65693	100.65693	101.69513	101.69513				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 :										14,522,222,768.04	109,141	794,169
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.71119				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	100.90722				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			10.35500	100.54941	10.35500	100.52153			18,639,000,000,000.00	1,800,000,000	4,685,580,100	
Total AA05 SPOT									18,639,000,000,000.00	1,800,000,000	4,685,580,100	
Total For AA05									18,639,000,000,000.00	1,800,000,000	4,685,580,100	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.40731				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.94500	97.19516	10.94500	97.16687				0.00	0	574,688,700
Total AA07 SPOT										0.00	0	574,688,700
Total For AA07										0.00	0	574,688,700
AB01/R On 24/11/2020 Spot Bond			10.00000	104.76200	10.00000	104.73500				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	101.59721				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	100.58201				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.74500	95.87409	10.74500	95.84653			8,834,500,318,000.00	822,196,400	1,132,196,400	
Total AB013 SPOT									8,834,500,318,000.00	822,196,400	1,132,196,400	
Total For AB013									8,834,500,318,000.00	822,196,400	1,132,196,400	
AB014L On 19/11/2024 Spot Bond			100.00000	11.33732	100.00000	11.30985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.20063	10.84000	102.17100			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.58665	100.00000	9.56767			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.69533	11.37000	104.66352			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	11.39860	100.00000	11.37068			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.70772	11.81000	89.67905			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.52847	100.00000	11.50024			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.26985			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.83000	103.08380	9.83000	103.05663			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			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			2.99000	118.29695	2.99000	268.18273		119,600,000,000.00	40,000,000	210,000,000	
Total ABCPI3 SPOT								119,600,000,000.00	40,000,000	210,000,000	
Total For ABCPI3								119,600,000,000.00	40,000,000	210,000,000	
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.08107			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.66821			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN07 On 17/03/2020 Spot Bond				100.00000	0.00000	101.08194				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				100.00000	0.00000	101.10729				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.00000	0.00000	98.70288				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2017 Spot Bond				100.00000	0.00000	100.34906				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	100.06078				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	102.02083				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	102.17763				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	99.81293				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	99.80808				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			2.32000	178.32873	2.32000	178.31222				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	181.46544	2.17000	181.44936				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.09591	1.82000	194.08055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.22625	83.92079	9.22625	83.90078				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			9.22625	83.92079	9.22625	83.90078				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	100.99494				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	100.47000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	100.86000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.58861				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.44099				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	99.52000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	98.83000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	98.53000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.75753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.35292				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	96.37000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	96.13000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.88000	93.08877	2.88000	111.92930				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			2.64000	100.47963	2.64000	165.98143				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			2.49000	114.30581	2.49000	219.42823				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	94.62000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.94000	87.90162	10.94000	87.87577				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	106.99000				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	33.42000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.61253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	102.23000				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	111.01500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.02707	9.63000	106.99957				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	105.94000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.86000	98.97116	10.86000	98.94257				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			10.32000	88.30346	10.32000	88.27918				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	119.29000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	148.00000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.95500	98.38501	10.95500	98.35635			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	96.48000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.22629			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.02322			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			9.43000	104.59836	9.43000	104.57188		17,042,145,895,000.00	1,807,226,500	2,005,280,800	
Total ABS10 SPOT								17,042,145,895,000.00	1,807,226,500	2,005,280,800	
Total For ABS10								17,042,145,895,000.00	1,807,226,500	2,005,280,800	
ABS11 On 09/04/2021 Spot Bond			10.79500	97.67567	10.79500	97.64761		0.00	0	620,000,000	
Total ABS11 SPOT								0.00	0	620,000,000	
Total For ABS11								0.00	0	620,000,000	
ABS12 On 14/05/2020 Spot Bond			10.55000	97.68048	10.55000	97.65290		4,790,266,535,000.00	454,053,700	454,053,700	
Total ABS12 SPOT								4,790,266,535,000.00	454,053,700	454,053,700	
Total For ABS12								4,790,266,535,000.00	454,053,700	454,053,700	
ABS13 On 14/05/2022 Spot Bond			11.02500	96.11878	11.02500	96.09045		12,638,811,937,500.00	1,146,377,500	1,146,377,500	
Total ABS13 SPOT								12,638,811,937,500.00	1,146,377,500	1,146,377,500	
Total For ABS13								12,638,811,937,500.00	1,146,377,500	1,146,377,500	
ABS14 On 11/11/2020 Spot Bond			10.54500	97.54217	10.54500	97.51464		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			10.95000	96.65813	10.95000	96.62982		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.70500	94.85399	11.70500	94.82435				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.70500	95.67184	11.70500	95.64194				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			10.47000	93.67316	10.47000	93.64704		21,618,393,180,000.00		2,064,794,000		3,742,900,000
Total ABS6 SPOT								21,618,393,180,000.00		2,064,794,000		3,742,900,000
Total For ABS6								21,618,393,180,000.00		2,064,794,000		3,742,900,000
ABS7 On 11/09/2026 Spot Bond			11.45500	87.42338	11.45500	87.39663		9,189,695,856,000.00		802,243,200		4,602,243,200
Total ABS7 SPOT								9,189,695,856,000.00		802,243,200		4,602,243,200
Total For ABS7								9,189,695,856,000.00		802,243,200		4,602,243,200
ABS9 On 17/03/2016 Spot Bond			8.44500	103.65376	8.44500	103.63002				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.39000	220.08261	2.39000	278.81827				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			2.33000	130.87506	2.33000	133.78159				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			2.42000	133.05226	2.42000	135.71189				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	0.01738	100.00000	0.01734				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	14.98761	100.00000	14.95090				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	88.80779	100.00000	88.59223				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	76.78261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	88.78049	100.00000	88.56448				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.02437				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.02437				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.02450				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.02450				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.02426				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.05330				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.08211				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.09370				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.07044				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.01836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.76000	98.97073	10.76000	98.81601				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	95.36636				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	252.19910				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	252.29826				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.04152				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.44353				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.02419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.26178				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45985				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	101.59673				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.04503				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.60138				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.02432				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.98352				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	103.79801	10.23000	103.76956				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	105.74868				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			10.82000	98.35840	10.82000	98.33009				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	122.39665	1.75000	122.38721				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	100.98801				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.01679				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	100.95922				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13473				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	101.95423				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	100.94885				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.60161				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.01103				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.00027				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.04957				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.06470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.06828				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.06828				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10875				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	100.99377				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12553				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.11623				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10875				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	101.55964				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.08808				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.06280				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	182.36317				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	183.67068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.96004				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.92809				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	101.52375				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	100.94999				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.36577				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	100.98801				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.93731				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.93617				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.03107				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.79612				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.16723				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.16465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.02639				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.00892				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.31571				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	100.02267				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	100.00000				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	101.66975				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.48227				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	99.18478	100.00000	99.45504				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	21.29980	100.00000	21.24705				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	101.23256				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	94.45024	100.00000	94.22695				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	61.71339	100.00000	61.56389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.59939	100.00000	15.56118				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.43561	100.00000	2.42965				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A:On 18/10/2018 Spot Bond				100.00000	0.00000	100.32967				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B:On 18/10/2018 Spot Bond				100.00000	0.00000	100.34158				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C:On 18/10/2018 Spot Bond				100.00000	0.00000	100.38119				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A:On 18/10/2039 Spot Bond				100.00000	0.00000	100.32332				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			8.13500	101.58690	8.13500	101.56463				0.00	0	47,613,500
Total AHF3A2 SPOT										0.00	0	47,613,500
Total For AHF3A2										0.00	0	47,613,500
AHF3B:On 18/10/2039 Spot Bond				100.00000	0.00000	100.40685				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C:On 18/10/2039 Spot Bond				100.00000	0.00000	100.46776				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L:On 15/04/2020 Spot Bond			100.00000	39.08956	100.00000	38.98876				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A:On 15/04/2020 Spot Bond			100.00000	10.67573	100.00000	10.64820				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			10.29000	98.84683	10.29000	98.81958				0.00	0	583,509,400

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 AIR01 SPOT									0.00	0	583,509,400
Total For AIR01									0.00	0	583,509,400
AIR02 On 30/04/2023 Spot Bond			10.95500	106.58446	10.95500	106.55340			0.00	0	115,096,500
Total AIR02 SPOT									0.00	0	115,096,500
Total For AIR02									0.00	0	115,096,500
AIR03 On 09/03/2016 Spot Bond			8.46500	104.58110	8.46500	104.55705		145,312,221,600,000.00	17,166,240,000	8,583,120,000	
Total AIR03 SPOT								15,312,221,600,000.00	17,166,240,000	8,583,120,000	
Total For AIR03								15,312,221,600,000.00	17,166,240,000	8,583,120,000	
AIR04 On 29/05/2024 Spot Bond			10.68000	93.89465	10.68000	93.86782		1,483,901,628,000.00	138,942,100	138,942,100	
Total AIR04 SPOT								1,483,901,628,000.00	138,942,100	138,942,100	
Total For AIR04								1,483,901,628,000.00	138,942,100	138,942,100	
AIR04U On 26/10/2029 Spot Bond			100.00000	14.46595	100.00000	14.43394		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			11.20500	93.28504	11.20500	93.25710		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			2.89000	169.83829	2.89000	169.81994		0.00	0	30,000,000	
Total AIRL01 SPOT								0.00	0	30,000,000	
Total For AIRL01								0.00	0	30,000,000	
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.25074		0.00	0	0	
Total ANG010 SPOT								0.00	0	0	
Total For ANG010								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.82825		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	100.88668		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	99.87124		0.00	0	0	
Total APF03 SPOT								0.00	0	0	
Total For APF03								0.00	0	0	
AS116L On 15/01/2018 Spot Bond			100.00000	28.68017	100.00000	28.60993		0.00	0	0	
Total AS116U SPOT								0.00	0	0	
Total For AS116U								0.00	0	0	
AS120L On 01/02/2018 Spot Bond			100.00000	21.07577	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 AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	100.88209				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.21864				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	100.90180				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	100.98351				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	100.83920				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	95.78000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.00000	0.00000	101.01348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	114.63681				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			2.74000	132.88105	2.74000	238.30239				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.20519				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	87.42558				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	99.81059				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			2.75500	167.11637	2.75500	211.71435				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				100.00000	0.00000	100.90880				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.87739				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.44366				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.34549				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.26922				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.02925				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.02208				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.78230				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.39418				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.04714				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	99.86115				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.62595				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	84.49568				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.59734				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.14434				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	100.97074				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.23056				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	101.05129				0.00	0	10,000,000
Total ASN083 SPOT										0.00	0	10,000,000
Total For ASN083										0.00	0	10,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.58987				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.81566				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.56886				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.28753				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.82209				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	101.53096				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	57.22449				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.46452				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.99952				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.32992				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 21/04/2016 Spot Bond				100.00000	0.00000	100.24723				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN117 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN118 On 27/01/2018 Spot Bond				100.00000	0.00000	100.13373				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN351 On 20/12/2016 Spot Bond			100.00000	54.10668	100.00000	53.98694				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	30.42682	100.00000	30.35230				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	30.51507	100.00000	30.44034				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	30.11795	100.00000	30.04419				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	43.73742	100.00000	43.63031				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	61.30571	100.00000	61.15557				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	22.46553	100.00000	22.41051				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	60.00726	100.00000	59.86030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	88.49326	100.00000	88.28257				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.60928	100.00000	1.60534				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	17.35708	100.00000	17.31457				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.06288				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	100.86693				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	100.88554				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			10.21500	102.37518	10.21500	102.34733				0.00	0	612,333,400
Total BAW11 SPOT										0.00	0	612,333,400
Total For BAW11										0.00	0	612,333,400
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.74037				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	100.00000				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	101.13841				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.66589				0.00	567,648,400	283,824,200
Total BAW18 SPOT										0.00	567,648,400	283,824,200
Total For BAW18										0.00	567,648,400	283,824,200
BAW19 On 05/12/2020 Spot Bond			11.04500	96.08800	11.04500	96.05978				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 BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			11.21500	94.98847	11.21500	94.96000			3,057,094,607,000.00	272,589,800	272,589,800
Total BAW21 SPOT									3,057,094,607,000.00	272,589,800	272,589,800
Total For BAW21									3,057,094,607,000.00	272,589,800	272,589,800
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.32991			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	21.97171	100.00000	21.91790			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.42261			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.98000	103.28127	9.98000	103.25379			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.05137	101.38772	11.05137	101.35782			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.03069			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.61705	99.85573	12.61705	99.64671			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.05303			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.30137	100.96927	11.30137	100.94005			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.30137	101.23091	11.30137	101.06145			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.13099	11.06000	101.16341			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.71192	99.04347	10.71192	100.79883				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	101.44514				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	101.05763				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	101.05763				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			12.58361	98.77221	12.58361	99.39690				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			12.75500	99.26126	12.75500	98.87829				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	99.90621				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			12.68000	81.31860	12.68000	97.29544				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.00000	0.00000	100.96563				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			12.69000	79.09022	12.69000	96.63270				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.93941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.96126				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	100.96126				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.92892				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	100.98590				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.98590				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	100.93067				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.95521				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.98602				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.80795				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.05137	101.65682	14.05137	101.62200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.78510	101.15706	15.78510	101.01094				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.74457	100.77600	14.74457	100.94868				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.24377				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.24377				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.24377				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.28699				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.09201				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	53.23367	100.00000	53.13267				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.31504	100.00000	20.26528				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.48896	100.00000	18.44368				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.41294	100.00000	11.38499				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.42352	100.00000	11.39524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.79879	100.00000	13.76500				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.95642	100.00000	11.92713				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.25539				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	100.54976				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.36959				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.55338				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	11.95432	100.00000	11.92504				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	11.95432	100.00000	11.92504				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			2.29000	102.03329	2.29000	185.88636				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			9.47500	90.09710	9.47500	144.67810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			9.47500	91.49538	9.47500	145.23713				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.86000	90.17683	9.86000	90.15312				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			9.45000	98.06137	9.45000	98.03649				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	10.21149	100.00000	10.18620				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	8.83673	100.00000	8.81485				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	8.83673	100.00000	8.81485				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.37469	100.00000	9.35147				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.54259	100.00000	12.51154				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.32436	100.00000	17.28146				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.26997				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.70141				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.29096				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.30710				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.35185				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	82.35294	100.00000	82.16704				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.02066				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	100.02107				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	100.02120				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.02284				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.02502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	51.70467	100.00000	51.57804				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	51.70467	100.00000	51.57804				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.12151				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.14145				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			9.48000	102.68854	9.48000	102.66241				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.20127				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.30740				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	37.04224	100.00000	36.95152				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	37.04224	100.00000	36.95152				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	102.89915				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			12.51000	97.28518	12.51000	97.25276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.91658			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			12.40000	87.35917	12.40000	92.66997			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			12.54500	98.24702	12.54500	100.67380			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.64508			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.98000	98.02633	12.98000	99.83113			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	101.68901			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			12.54500	97.63431	12.54500	99.97321			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	107.58712			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	101.76356			0.00	0	0
Total BGR02 SPOT									0.00	0	0
Total For BGR02									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.43717			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	100.45140			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			10.17000	97.12414	10.17000	97.09782		3,672,757,188,000.00	361,136,400	2,500,000,000	

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 BID06 SPOT										3,672,757,188,000.00	361,136,400	2,500,000,000
Total For BID06										3,672,757,188,000.00	361,136,400	2,500,000,000
BIDC50 On 05/02/2016 Spot Bond			100.00000		0.00000	99.94578				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BIDC51 On 14/04/2016 Spot Bond			100.00000		0.00000	98.63181				0.00	0	0
Total BIDC51 SPOT										0.00	0	0
Total For BIDC51										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond			100.00000		0.00000	100.20987				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond			100.00000		0.00000	101.31774				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond			100.00000		0.00000	102.33509				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC064 On 12/02/2016 Spot Bond			100.00000		0.00000	101.54775				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC067 On 22/02/2016 Spot Bond			100.00000		0.00000	101.37456				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC071 On 09/03/2016 Spot Bond			100.00000		0.00000	101.05831				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC078 On 20/04/2016 Spot Bond			100.00000		0.00000	100.25630				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC080 On 01/02/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC088 On 05/02/2016 Spot Bond			100.00000		0.00000	99.94533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC081 On 18/02/2016 Spot Bond				100.00000	0.00000	99.70065				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	97.97102				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC084 On 23/02/2016 Spot Bond				100.00000	0.00000	99.60732				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	98.87382				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC086 On 09/03/2016 Spot Bond				100.00000	0.00000	99.30957				0.00	0	0
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC087 On 06/04/2016 Spot Bond				100.00000	0.00000	98.77349				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC088 On 12/02/2016 Spot Bond				100.00000	0.00000	99.81345				0.00	0	0
Total BTC089 SPOT										0.00	0	0
Total For BTC089										0.00	0	0
BTC089 On 18/02/2016 Spot Bond				100.00000	0.00000	99.70026				0.00	0	0
Total BTC090 SPOT										0.00	0	0
Total For BTC090										0.00	0	0
BTC090 On 09/02/2016 Spot Bond				100.00000	0.00000	99.86992				0.00	0	0
Total BTC091 SPOT										0.00	0	0
Total For BTC091										0.00	0	0
BTC091 On 25/02/2016 Spot Bond				100.00000	0.00000	99.74420				0.00	0	0
Total BTC092 SPOT										0.00	0	0
Total For BTC092										0.00	0	0
BTC092 On 19/07/2016 Spot Bond				100.00000	0.00000	100.25211				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC094 On 03/05/2016 Spot Bond			100.00000	80.21978	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 BTC096 SPOT									0.00	0	0
Total For BTC096									0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	58.17120	100.00000	58.02873			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	100.84291			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	100.87202			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.02810			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.67128			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	24.10097	100.00000	24.04194			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			10.68000	105.94355	10.68000	105.91327			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.70077			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			9.03000	102.89265	9.03000	102.86778		5,644,937,445,000.00	625,131,500	519,300,000	
Total CBL11 SPOT								5,644,937,445,000.00	625,131,500	519,300,000	
Total For CBL11								5,644,937,445,000.00	625,131,500	519,300,000	
CBL12 On 06/09/2018 Spot Bond			16.39000	94.27560	16.39000	94.23481		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.58884		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			14.19000	93.79721	14.19000	93.76188		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			10.13000	101.15418	10.13000	101.12673			6,097,186,220,000.00	601,894,000	500,000,000
Total CBL16 SPOT									6,097,186,220,000.00	601,894,000	500,000,000
Total For CBL16									6,097,186,220,000.00	601,894,000	500,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.31875			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			14.19000	96.40267	14.19000	96.36677			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.92069			0.00	120,000,000	60,000,000
Total CBL20 SPOT									0.00	120,000,000	60,000,000
Total For CBL20									0.00	120,000,000	60,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.87536			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.94500	90.80988	11.94500	90.78095			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	101.82917			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	99.99977			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			11.38000	107.25125	11.38000	107.21882			0.00	0	3,014,300
Total CCT01 SPOT									0.00	0	3,014,300
Total For CCT01									0.00	0	3,014,300
CCT02 On 12/06/2024 Spot Bond			11.43500	102.60135	11.43500	102.57018			0.00	0	620,300,000
Total CCT02 SPOT									0.00	0	620,300,000
Total For CCT02									0.00	0	620,300,000
CCT03 On 15/03/2025 Spot Bond			11.28500	103.59576	11.28500	103.56453			16,782,048,763,500.00	1,487,111,100	1,487,111,100
Total CCT03 SPOT									16,782,048,763,500.00	1,487,111,100	1,487,111,100
Total For CCT03									16,782,048,763,500.00	1,487,111,100	1,487,111,100
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.80757			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.88000	104.04243	12.88000	104.00642				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.27132				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	105.62378				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.70010	10.00000	105.67260				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.61917				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.15799				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.22710				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	16.73657	100.00000	16.69603				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	24.97140	100.00000	24.91024				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	23.21623	100.00000	23.15937				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.64628				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85293				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	100.88372				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.91945				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.66934				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	101.79977				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	101.15422				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	101.06397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.89816	10.11000	100.87083				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.61489				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	128.23641	2.76000	128.22306				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	125.68276	3.14000	128.25210				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.54528	8.25000	103.52215				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.12000	133.74895	3.12000	127.66522				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	133.52139	2.40000	127.45051				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42974				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.53500	101.83948	9.53500	101.81357				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.29763				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.00000	0.00000	100.30668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.58500	101.84802	9.58500	101.82197				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.58500	101.84802	9.58500	101.82197				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.63500	100.54714	9.63500	100.52129				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.06493				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16500				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				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	101.67641				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	101.62201				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	104.13058	9.35000	104.10472				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.13058	9.35000	104.10472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.32525				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.11918				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37957				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37957				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37957				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	101.06984				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			10.62000	100.88512	10.62000	100.85644				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.44996				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.62861				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16886				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16317				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19369				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	101.56896				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.79219				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33306				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	101.87243				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.05033				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	101.76794				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.07882				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	100.95006				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.30359				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	105.70000	10.00000	105.67300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.94033				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	100.82131				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.13127				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79726				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10880				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	100.86908				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	193.99283				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	101.96687				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	194.12043				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	193.22467				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	193.93358				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	190.26078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	191.60641				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.91878				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			12.22000	89.97284	12.22000	89.94353				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.74000	91.44198	12.74000	91.41096				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83288				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.12253				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.87632				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.18611				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.02531				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	106.64420	8.80500	102.25013				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.18387				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03635				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.05360				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.12023				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.08829				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48325				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	87.69857				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.18137				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	100.83288				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	168.60528				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.11873				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.28866				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	100.83741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47455				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.22758				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	100.96010				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.08807				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.11768				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	99.82657				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81477				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.02174				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.44107				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.02246				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	102.11886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.91079				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.40000	99.48639	11.40000	99.45609				0.00	0	272,589,800
Total CLN362 SPOT										0.00	0	272,589,800
Total For CLN362										0.00	0	272,589,800
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	101.01304				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.24361				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			13.54000	102.09965	13.54000	102.06291				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.82510				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			13.57000	95.97324	13.57000	95.93900				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	105.24845	10.02000	105.22018				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.82510				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.17109				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	91.84386				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.99845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.01824				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.01841				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	100.86637				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.94500	99.57099	10.94500	99.54184				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	100.95669				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.09153				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.64174	10.98000	101.61189				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.08196	11.00000	104.05134				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.13440				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.24849				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			13.33000	97.93622	13.33000	97.90151				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.20969				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.01812				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.18456				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.08237				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.65667				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94769				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	85.00000				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	100.99952				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.35025				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.10571				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.36065				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	101.80836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.79774				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	100.99952				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.12023				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80078				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77850				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	102.01992				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	100.91349				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	79.68151				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.00211				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	100.14379				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.40882				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.10875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11449				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.41079				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09727				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31495				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15466				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.43636				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.48795	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.13202				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.21198				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	43.13168	7.01000	43.73183				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.22343				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.63945				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.50881				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.63945				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	104.91285				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	101.46896				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.14319				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	102.51189				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.45188				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	96.63725				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	101.67913				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	101.75839				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	101.82620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	97.31089				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76035				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10301				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37219				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	100.41235				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond			100.00000	1.44115	100.00000	100.00000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	162.69643				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.86000	90.17683	9.86000	90.15312				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			9.47500	33.04380	9.47500	144.67810				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			9.47500	33.51296	9.47500	145.23713				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.54560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.74365				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.07654				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.01137				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02424				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.53184				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01103				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.18611				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	100.92578				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	100.99511				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	100.98928				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	100.99504				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	101.01103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.72274			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.46212			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.71500	105.85474	9.71500	105.29556			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.73000	99.95861	9.73000	99.93267	139,305,687,549,000.00	14,317,131,300	8,237,131,300		
Total COJ04 SPOT							19,305,687,549,000.00	14,317,131,300	8,237,131,300		
Total For COJ04							19,305,687,549,000.00	14,317,131,300	8,237,131,300		
COJ05 On 05/06/2023 Spot Bond			10.99500	107.95140	10.99500	107.91983			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			11.15500	102.47354	11.15500	102.44299			0.00	0	675,053,200
Total COJ07 SPOT									0.00	0	675,053,200
Total For COJ07									0.00	0	675,053,200
COJG0 On 09/06/2024 Spot Bond			11.18000	96.19120	11.18000	96.16261			0.00	0	1,178,158,900
Total COJG01 SPOT									0.00	0	1,178,158,900
Total For COJG01									0.00	0	1,178,158,900
COT01 On 03/04/2023 Spot Bond			11.55000	91.35817	11.55000	91.33014			0.00	0	1,623,447,300
Total COT01 SPOT									0.00	0	1,623,447,300
Total For COT01									0.00	0	1,623,447,300
COT02 On 03/04/2028 Spot Bond			12.20500	90.85479	12.20500	90.82539			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			12.20500	84.24481	12.20500	84.21754			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.45134			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	12.55807	100.00000	12.52732			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.49500				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.92717				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.47525				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.28356	100.00000	11.25593				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	17.93597	100.00000	17.89204				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	63.94699	100.00000	63.74734				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	16.02903	100.00000	15.98977				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	18.70194	100.00000	18.65563				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.92000	88.91466	12.92000	88.88408				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	23.21167	100.00000	23.15482				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	15.35967	100.00000	15.32205				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	23.91314	100.00000	23.85457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			9.00500	99.15341	9.00500	99.12943				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.40092				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.24174				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	101.49566				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	99.95778				0.00	2,500,000,000	2,500,000,000
Total DENG59 SPOT										0.00	2,500,000,000	2,500,000,000
Total For DENG59										0.00	2,500,000,000	2,500,000,000
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	84.96319	100.00000	84.78048				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.20808				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.53207				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	99.97961				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	103.56382				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	99.97793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	29.89205	100.00000	29.12354			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond			100.00000		0.00000	101.28637			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond			100.00000		0.00000	100.29207			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond			100.00000		0.00000	101.12597			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond			100.00000		0.00000	58.64562			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			10.68500	94.50327	10.68500	94.47639			0.00	0	483,088,100
Total DV2021 SPOT									0.00	0	483,088,100
Total For DV2021									0.00	0	483,088,100
DV21 On 15/06/2016 Spot Bond			8.43500	104.29443	8.43500	104.27106			0.00	0	178,624,500
Total DV21 SPOT									0.00	0	178,624,500
Total For DV21									0.00	0	178,624,500
DV22 On 07/02/2020 Spot Bond			10.45000	96.69047	10.45000	96.66371		13,855,796,075,000.00	1,325,913,500	3,241,919,500	
Total DV22 SPOT								13,855,796,075,000.00	1,325,913,500	3,241,919,500	
Total For DV22								13,855,796,075,000.00	1,325,913,500	3,241,919,500	
DV23 On 27/02/2023 Spot Bond			10.88000	100.07076	10.88000	100.04195		37,890,010,176,000.00	3,482,537,700	2,188,832,000	
Total DV23 SPOT								37,890,010,176,000.00	3,482,537,700	2,188,832,000	
Total For DV23								37,890,010,176,000.00	3,482,537,700	2,188,832,000	
DV24 On 18/02/2024 Spot Bond			10.81000	98.52338	10.81000	98.49519		4,665,673,832,000.00	431,607,200	431,607,200	
Total DV24 SPOT								4,665,673,832,000.00	431,607,200	431,607,200	
Total For DV24								4,665,673,832,000.00	431,607,200	431,607,200	
DV29 On 18/02/2029 Spot Bond			10.79500	99.82437	10.79500	99.79585		0.00	0	981,099,100	
Total DV29 SPOT								0.00	0	981,099,100	
Total For DV29								0.00	0	981,099,100	
DVC01: On 11/06/2016 Spot Bond			100.00000		0.00000	101.09522		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.73344				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	101.36694				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.38024				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 18/03/2016 Spot Bond				100.00000	0.00000	100.90172				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	100.93242				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	101.52048				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.67341				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.33678				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			9.54500	114.25773	9.54500	114.22848				0.00	0	3,801,588,600
Total E170 SPOT										0.00	0	3,801,588,600
Total For E170										0.00	0	3,801,588,600
ECN20 On 14/03/2020 Spot Bond			10.57000	100.73915	10.57000	100.71065				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.74500	99.40680	10.74500	99.37823				0.00	0	25,000,000,000
Total ECN22 SPOT										0.00	0	25,000,000,000
Total For ECN22										0.00	0	25,000,000,000
ECN24 On 14/03/2024 Spot Bond			10.93000	98.67526	10.93000	98.64642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.99000	102.21244	2.99000	102.20109				0.00	0	25,000,000,000
Total ECN32 SPOT										0.00	0	25,000,000,000
Total For ECN32										0.00	0	25,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.16191				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.10965				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.12937				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.63383	100.00000	16.59309				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.47500	101.04535	2.47500	101.03554				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			2.37500	125.32815	2.37500	125.31629				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			2.36000	112.93017	2.36000	112.91954				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			2.36000	112.37534	2.36000	112.36477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.34000	105.49470	2.34000	105.48486			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			2.45500	101.50992	2.45500	101.50011			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.99500	98.66165	10.99500	98.63264			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.89500	103.57584	10.89500	103.54566			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			11.25500	96.11008	11.25500	96.08117			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			11.39000	87.36644	11.39000	92.90603			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.53000	97.38079	11.53000	99.44539			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			11.35500	94.87146	11.35500	97.32730		7,308,759,300,000.00	643,660,000	1,083,795,900	
Total EMM06 SPOT								7,308,759,300,000.00	643,660,000	1,083,795,900	
Total For EMM06								7,308,759,300,000.00	643,660,000	1,083,795,900	
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.48477			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.08593			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	99.87284			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	99.87757			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	101.60167				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	101.38862				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	10.04954	100.00000	10.02493				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2019 Spot Bond			100.00000	4.11629	100.00000	4.10621				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC020 On 23/02/2016 Spot Bond			100.00000		0.00000	101.49862				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond			100.00000		0.00000	101.39312				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond			100.00000		0.00000	101.47027				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/02/2016 Spot Bond			100.00000		0.00000	101.63784				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC19 On 04/05/2016 Spot Bond			100.00000		0.00000	99.95887				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond			100.00000		0.00000	99.95735				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000		0.00000	96.85102				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond			100.00000		0.00000	99.63416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.47000	97.44102	11.47000	97.41134				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	98.16840				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.23675				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	91.69542	100.00000	91.47393				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	101.72739				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	101.83245				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				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	101.65404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.56031			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	101.61271			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	101.58043			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.55940			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	101.65401			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.72538			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			9.27000	102.61423	9.27000	102.58883		22,636,815,318,000.00	2,441,943,400	39,030,439,500	
Total ES18 SPOT								22,636,815,318,000.00	2,441,943,400	39,030,439,500	
Total For ES18								22,636,815,318,000.00	2,441,943,400	39,030,439,500	
ES23 On 25/01/2023 Spot Bond			10.06500	99.92128	10.06500	99.89433		10,629,063,736,500.00	1,056,042,100	8,391,347,600	
Total ES23 SPOT								10,629,063,736,500.00	1,056,042,100	8,391,347,600	
Total For ES23								10,629,063,736,500.00	1,056,042,100	8,391,347,600	
ES26 On 02/04/2026 Spot Bond			10.32500	87.28522	10.32500	87.26122		3,062,860,657,500.00	296,645,100	20,152,505,900	
Total ES26 SPOT								3,062,860,657,500.00	296,645,100	20,152,505,900	
Total For ES26								3,062,860,657,500.00	296,645,100	20,152,505,900	
ES33 On 15/09/2033 Spot Bond			10.61000	78.32166	10.81500	77.00889		22,449,915,444,000.00	2,115,920,400	74,440,183,100	
Total ES33 SPOT								22,449,915,444,000.00	2,115,920,400	74,440,183,100	
Total For ES33								22,449,915,444,000.00	2,115,920,400	74,440,183,100	
ES42 On 25/04/2042 Spot Bond			10.94000	81.37968	10.94000	81.35600		411,507,006,000.00	37,614,900	44,537,340,700	
Total ES42 SPOT								411,507,006,000.00	37,614,900	44,537,340,700	
Total For ES42								411,507,006,000.00	37,614,900	44,537,340,700	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.86940		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.09679				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.34027				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.81848				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.59797				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.43013				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.49500				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.49437				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	99.85717				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.36902				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.45870				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.44359				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.53203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	101.12470				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	101.16011				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	0.11879	100.00000	0.11851				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.11879	100.00000	0.11851				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.38964	100.00000	10.36392				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.11439	100.00000	10.08935				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.09479				0.00	153,000,000	51,000,000
Total FR2A4A SPOT										0.00	153,000,000	51,000,000
Total For FR2A4A										0.00	153,000,000	51,000,000
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.59933				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.21436				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.29399				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			10.79000	95.45946	10.79000	95.43205				10,713,985,529,000.00	992,955,100	992,955,100
Total FRB05 SPOT										10,713,985,529,000.00	992,955,100	992,955,100
Total For FRB05										10,713,985,529,000.00	992,955,100	992,955,100
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.07859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.07851				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.19036				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	102.89367				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.35003				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.51345				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			11.64500	91.95207	11.64500	95.26288				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	102.86256				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	100.73102				0.00	0	2,000,000,000
Total FRB16 SPOT										0.00	0	2,000,000,000
Total For FRB16										0.00	0	2,000,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.70632				0.00	0	2,000,000,000
Total FRB17 SPOT										0.00	0	2,000,000,000
Total For FRB17										0.00	0	2,000,000,000
FRBC2 On 21/12/2018 Spot Bond			11.64000	102.27177	11.64000	102.24016				0.00	0	633,013,700
Total FRBC21 SPOT										0.00	0	633,013,700
Total For FRBC21										0.00	0	633,013,700
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.12066				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.42000	134.82041	2.42000	135.71189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.78000	119.91355	2.78000	271.84915				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.59500	107.77751	2.59500	114.55516				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.21000	94.79328	3.21000	156.58581				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.25000	103.23542	3.25000	198.17280				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			7.42200	70.80368	7.42200	70.25782				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			9.34200	45.84611	9.34200	44.95696				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			9.59000	44.46703	9.59000	43.56341				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	37.04224	100.00000	36.95152				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	101.77019				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19300				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04171				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.28065	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.28065	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10875				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05935				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22207				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.09153				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.22550	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.15696				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.41199				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.37206				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	30.96248	100.09221	30.88658				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	100.99607				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	88.11863				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.11378				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	91.49546	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.12545				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.03350				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.03979				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.34352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.02254				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	71.20730	13.22500	71.18185				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	100.96727				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.96843				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.41390				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.00988				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.82500	100.23996	3.82500	103.69278				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.05129				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.05129				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.73124				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.83288				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.95715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.99377				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	100.97189				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	99.83329				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12827				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.84286				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	50.56078				0.00	2,365,280,000	2,527,080,000
Total FRC181 SPOT										0.00	2,365,280,000	2,527,080,000
Total For FRC181										0.00	2,365,280,000	2,527,080,000
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.18230				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.28637				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.31373				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.96151				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.03979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	101.03979				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 14/03/2016 Spot Bond				100.00000	0.00000	101.06552				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190: On 02/04/2017 Spot Bond				100.00000	0.00000	100.65104				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.00000	0.00000	100.68407				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 08/04/2016 Spot Bond				100.00000	0.00000	100.58806				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193: On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 08/04/2016 Spot Bond				100.00000	0.00000	100.53988				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194: On 20/06/2024 Spot Bond				100.00000	0.00000	101.09497				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 09/04/2016 Spot Bond				100.00000	0.00000	100.48028				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196: On 09/04/2016 Spot Bond				100.00000	0.00000	100.52884				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197: On 10/04/2016 Spot Bond				100.00000	0.00000	100.47909				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198: On 10/04/2016 Spot Bond				100.00000	0.00000	100.48028				0.00	0	12,000,000,000

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 FRC199 SPOT										0.00	0	12,000,000,000
Total For FRC199										0.00	0	12,000,000,000
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.36046				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.33017				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.36046				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.32896				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	99.86398				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	99.92946	8.75000	99.90596				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	105.03106				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	11.31586	100.00000	11.28814				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.43890	100.00000	10.41334				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	96.39933				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	13.94850	100.00000	13.91434				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.08685				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	39.16281	100.00000	38.61582				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	101.92835				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	11.04370	100.00000	11.01665				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	31.70120	100.00000	33.56448				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.92831				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	31.67928	100.00000	33.53521				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.92367				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.82829				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	99.95584				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	99.95841				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.23000	129.82658	3.23000	129.81132				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.77187				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.74890				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.74890				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.72568				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.15327				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.01347				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.92483				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.09153				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.79603				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.38393				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.09000	123.88139	4.09000	123.86393				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.56225				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.23589				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.32039			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.03009			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.76000	111.30046	3.76000	126.10857			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.13006			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.81000	103.70213	3.81000	125.76551			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.79000	101.78773	3.79000	125.90260			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			3.65000	99.69881	3.65000	132.07301			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			3.72000	100.97896	3.72000	145.48614			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.04399			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	100.99506			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12312			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.29514			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.25101			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.06624			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.06509			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.03157			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.02974			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	16.68078	100.00000	16.63994			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	41.36295	100.00000	41.26165			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	63.22854	100.00000	63.07536			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	13.32455	100.00000	13.29192			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.24438			0.00	0	10,000,000
Total FRJ17 SPOT									0.00	0	10,000,000
Total For FRJ17									0.00	0	10,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.43392			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.45987			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.38034			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.47322			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.33044			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.14800	84.45789	2.14800	108.74721			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.57500	104.93386	2.57500	113.73201			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.26101			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.31016	10.38000	100.28192			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.31016	10.38000	100.28192			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	100.00000			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			2.71500	102.29572	2.71500	111.04914			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			2.69000	213.59742	2.69000	213.57545			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			2.68500	111.62911	2.68500	111.61762			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			2.72000	212.73604	2.72000	212.71402			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.10974			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.08000	110.13931	3.08000	110.12679			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.88000	107.99539	2.88000	107.98370			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	62.75400			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.88000	107.99539	2.88000	107.98370			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			2.84000	115.97734	2.84000	209.31033			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.89000	114.32440	2.89000	207.91176			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			2.61000	100.17789	2.61000	100.16778			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.92000	163.45749	2.92000	207.07811			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.15500	90.28907	3.15500	103.09721			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			3.25000	99.07857	3.25000	155.94995				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			3.60500	83.51883	3.60500	95.66413				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.24000	99.20590	3.24000	156.10863				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.30000	155.17781	3.30000	155.15933				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.43000	194.29434	3.43000	193.51367				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	81.45796				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.53500	84.20073	3.53500	96.77661				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.50500	84.56819	3.50500	97.25821				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.31500	87.15567	3.31500	100.37677				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.11000	158.20669	3.11000	158.18867				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.20000	199.51467	3.20000	199.49143				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.00000	0.00000	99.88041				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS14(On 19/09/2016 Spot Bond				100.00000	0.00000	100.91848				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14(On 03/10/2016 Spot Bond				100.00000	0.00000	106.40721				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.24000	155.98586	3.24000	156.10863				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.24000	155.98586	3.24000	156.10863				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14(On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.54000	121.79352	2.54000	276.11290				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			2.43000	122.66692	2.43000	278.09376				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.15000	117.08272	3.15000	265.42888				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.89000	99.25732	2.89000	132.25181				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.13578				0.00	147,220,900	292,763,100
Total FRS49 SPOT										0.00	147,220,900	292,763,100
Total For FRS49										0.00	147,220,900	292,763,100
FRS51 On 31/01/2022 Spot Bond			2.42000	135.72489	2.42000	135.71189				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.33927				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.60588				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	99.95678				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.55500	110.72818	2.55500	110.71717				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	44.60047	104.97509	44.48512				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	47.31236	101.07593	47.19538				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	41.51486	100.44759	41.41277				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	45.71292	100.76967	45.60019				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			2.21000	120.72080	2.21000	120.70999				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			2.54000	95.69975	2.54000	115.06979				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	99.11172				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.57000	95.46611	2.57000	114.78876			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.59960			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.63000	121.08444	2.63000	274.50472			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	101.84687			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.52386			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.80500	103.19998	7.80500	103.17827			0.00	0	190,372,600
Total FRX16 SPOT									0.00	0	190,372,600
Total For FRX16									0.00	0	190,372,600
FRX17 On 15/09/2017 Spot Bond			8.72000	102.95227	8.72000	102.92813			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			9.03000	106.05321	9.03000	106.02762		13,261,731,609,000.00	1,468,630,300	1,873,589,800	
Total FRX18 SPOT								13,261,731,609,000.00	1,468,630,300	1,873,589,800	
Total For FRX18								13,261,731,609,000.00	1,468,630,300	1,873,589,800	
FRX19 On 15/11/2019 Spot Bond			9.83000	99.38258	9.83000	99.35639		13,016,559,644,000.00	1,324,166,800	2,843,362,600	
Total FRX19 SPOT								13,016,559,644,000.00	1,324,166,800	2,843,362,600	
Total For FRX19								13,016,559,644,000.00	1,324,166,800	2,843,362,600	
FRX20 On 01/10/2020 Spot Bond			10.16500	97.81558	10.16500	97.78908		0.00	0	133,500,000	
Total FRX20 SPOT								0.00	0	133,500,000	
Total For FRX20								0.00	0	133,500,000	
FRX23 On 28/02/2023 Spot Bond			10.94000	87.90162	10.94000	87.87577		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			11.03500	100.00077	11.03500	99.97142			21,724,405,870,000.00	1,968,682,000	1,968,682,000
Total FRX24 SPOT									21,724,405,870,000.00	1,968,682,000	1,968,682,000
Total For FRX24									21,724,405,870,000.00	1,968,682,000	1,968,682,000
FRX26 On 01/10/2026 Spot Bond			11.41500	91.57816	11.41500	91.55040			3,881,100,000,000.00	340,000,000	1,020,000,000
Total FRX26 SPOT									3,881,100,000,000.00	340,000,000	1,020,000,000
Total For FRX26									3,881,100,000,000.00	340,000,000	1,020,000,000
FRX30 On 31/01/2030 Spot Bond			11.58500	87.51518	11.58500	87.48810			4,634,000,000,000.00	400,000,000	200,000,000
Total FRX30 SPOT									4,634,000,000,000.00	400,000,000	200,000,000
Total For FRX30									4,634,000,000,000.00	400,000,000	200,000,000
FRX31 On 21/02/2031 Spot Bond			11.67500	89.02137	11.67500	88.99392			0.00	0	265,000,000
Total FRX31 SPOT									0.00	0	265,000,000
Total For FRX31									0.00	0	265,000,000
FRX45 On 14/04/2045 Spot Bond			11.45000	73.45828	11.45000	73.43594			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	100.89600			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	100.90766			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	100.93677			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	100.98339			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.01833			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.16961			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.51965			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41109			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57417			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.63473			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.68520			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	101.90716			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	2.70105	100.00000	2.69451			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	0.45316	100.00000	0.45206			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	14.98761	100.00000	14.95090			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.51450	100.00000	2.50835				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	0.42186	100.00000	0.42083				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.44271				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			10.48000	101.86884	10.48000	101.84042				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.43643				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.48322				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.50194				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.62352				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	101.77303				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.86639				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	101.52743				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	12.40447	100.00000	12.37409				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	30.87285	100.00000	30.79724				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	14.68801	100.00000	14.65204				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.78337	100.00000	11.75482				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.17027				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.17640				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.18400				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.19453				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	101.82496				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.45439				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.17592				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	101.63655				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	100.89379				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.40879				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				0.00	0	837,200,000
Total GRX01U SPOT										0.00	0	837,200,000
Total For GRX01U										0.00	0	837,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.56576				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.11105				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.96474	100.00000	12.93333				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.11301				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	100.00008				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	99.83370				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.00000	0.00000	101.61944				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										0.00	0	0
HILC26 On 14/04/2016 Spot Bond				100.00000	0.00000	100.37261				0.00	0	0
Total HILC26 SPOT										0.00	0	0
Total For HILC26										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	8.95645	100.00000	8.93452				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	8.95645	100.00000	8.93452				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.50112	100.00000	9.47786			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.50112	100.00000	9.47786			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.20141	100.00000	10.17643			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.20141	100.00000	10.17643			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.05732	100.00000	11.03024			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.35320			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.46699			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	102.25304			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			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			10.36000	104.10833	10.36000	104.07977			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	101.88699			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	101.77607			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.77000	100.00715	9.77000	99.98094		17,052,744,607,000.00	1,745,419,100	2,496,029,600	
Total HWAY20 SPOT								17,052,744,607,000.00	1,745,419,100	2,496,029,600	
Total For HWAY20								17,052,744,607,000.00	1,745,419,100	2,496,029,600	
HWAY2 On 07/12/2023 Spot Bond			2.42000	122.74669	2.42000	278.27469		0.00	0	7,400,000,000	
Total HWAY23 SPOT								0.00	0	7,400,000,000	
Total For HWAY23								0.00	0	7,400,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.29000	126.42902	2.29000	286.62377		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			2.48000	98.64975	2.48000	100.23285		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			11.00000	86.36144	11.00000	86.33603			0.00	0	12,601,091,700
Total HWAY34 SPOT									0.00	0	12,601,091,700
Total For HWAY34									0.00	0	12,601,091,700
HWAY3 On 31/07/2035 Spot Bond			10.95000	86.49264	10.95000	86.46731			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	55.78829	100.00000	55.65166			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	57.64966	100.00000	57.50847			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	61.41475	100.00000	61.26597			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.93000	120.96386	1.93000	120.95390		61,335,400,000,000.00	31,780,000,000	46,278,758,500	
Total I2025 SPOT								1,335,400,000,000.00	31,780,000,000	46,278,758,500	
Total For I2025								1,335,400,000,000.00	31,780,000,000	46,278,758,500	
I2033 On 28/02/2033 Spot Bond			1.93000	102.52568	1.93000	102.51720		62,532,000,000,000.00	32,400,000,000	16,130,000,000	
Total I2033 SPOT								2,532,000,000,000.00	32,400,000,000	16,130,000,000	
Total For I2033								2,532,000,000,000.00	32,400,000,000	16,130,000,000	
I2038 On 31/01/2038 Spot Bond			1.95500	126.59080	1.95500	126.58029		107,131,210,215,000.00	54,798,573,000	178,496,549,000	
Total I2038 SPOT								7,131,210,215,000.00	54,798,573,000	178,496,549,000	
Total For I2038								7,131,210,215,000.00	54,798,573,000	178,496,549,000	
I2046 On 31/03/2046 Spot Bond			1.97000	127.92261	1.97000	127.91196		32,544,400,000,000.00	16,520,000,000	87,572,200,000	
Total I2046 SPOT								2,544,400,000,000.00	16,520,000,000	87,572,200,000	
Total For I2046								2,544,400,000,000.00	16,520,000,000	87,572,200,000	
I2050 On 31/12/2050 Spot Bond			1.95000	137.09501	1.96000	136.75496		47,767,996,380,000.00	24,496,408,400	36,093,903,199	
Total I2050 SPOT								7,767,996,380,000.00	24,496,408,400	36,093,903,199	
Total For I2050								7,767,996,380,000.00	24,496,408,400	36,093,903,199	
IBL21 On 15/03/2016 Spot Bond			9.13500	103.69101	9.13500	103.66532		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			9.23000	105.27912	9.23000	105.25303			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.95500	103.43716	8.95500	103.41255		292,928,796,000.00		32,711,200	32,711,200
Total IBL28 SPOT								292,928,796,000.00		32,711,200	32,711,200
Total For IBL28								292,928,796,000.00		32,711,200	32,711,200
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.97959			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			2.49000	98.79533	2.49000	133.57272		49,800,000,000.00		20,000,000	10,000,000
Total IBL34 SPOT								49,800,000,000.00		20,000,000	10,000,000
Total For IBL34								49,800,000,000.00		20,000,000	10,000,000
IBL36 On 31/01/2022 Spot Bond			2.49000	101.46145	2.49000	135.19010			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	101.03269			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			9.35000	101.82636	9.35000	101.80093			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.47829			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			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			10.12000	95.75986	10.12000	95.73404		16,551,636,464,000.00		1,635,537,200	817,768,600
Total IBL45 SPOT								16,551,636,464,000.00		1,635,537,200	817,768,600
Total For IBL45								16,551,636,464,000.00		1,635,537,200	817,768,600
IBL46 On 15/01/2020 Spot Bond			10.60000	89.78697	10.60000	89.76149		5,647,949,240,000.00		532,825,400	266,412,700
Total IBL46 SPOT								5,647,949,240,000.00		532,825,400	266,412,700
Total For IBL46								5,647,949,240,000.00		532,825,400	266,412,700
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.96165			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			9.53000	98.26857	9.53000	98.24357			0.00	0	216,631,300
Total IBL49 SPOT									0.00	0	216,631,300
Total For IBL49									0.00	0	216,631,300
IBL50 On 02/08/2020 Spot Bond			10.59000	94.80042	10.59000	94.77355			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.98301			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.24808			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			8.28500	99.57905	8.28500	99.55734			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.90000	96.19634	9.90000	96.17080		11,917,541,790,000.00	1,203,792,100	1,000,000,000	
Total IBL55 SPOT								11,917,541,790,000.00	1,203,792,100	1,000,000,000	
Total For IBL55								11,917,541,790,000.00	1,203,792,100	1,000,000,000	
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.02167			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	101.60794			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			9.00000	103.56252	9.00000	103.53775			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.86000	102.57543	9.86000	102.54861			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			11.03000	100.66564	11.03000	100.63628		1,103,000,000,000.00	100,000,000	50,000,000	
Total IBL60 SPOT								1,103,000,000,000.00	100,000,000	50,000,000	
Total For IBL60								1,103,000,000,000.00	100,000,000	50,000,000	
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.70569			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.16794				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.73050				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.07879				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.08035				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.09282				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			3.22000	129.89761	3.22000	129.88236				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.77240				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	19.87055	100.00000	19.82189				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	101.58939				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	101.64056				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				100.26434	0.00000	101.49485				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.54185				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			11.08000	96.99276	11.08000	96.96403			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			9.69000	100.97422	9.69000	100.94798			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL82 On 29/01/2019 Spot Bond			100.00000	16.54588	100.00000	8.67460		300,000,000,000,000.00	33,000,000,000	44,000,000,000	
Total IBL82 SPOT								10,000,000,000,000.00	33,000,000,000	44,000,000,000	
Total For IBL82								10,000,000,000,000.00	33,000,000,000	44,000,000,000	
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01622	100.00000	0.01619			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.26570			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	99.90572			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			10.67500	93.86406	10.67500	93.83740			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.61297			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	101.12533			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			11.30500	92.20253	11.30500	92.17469		24,057,791,782,500.00	2,128,066,500	2,128,066,500	
Total IDCG06 SPOT								14,057,791,782,500.00	2,128,066,500	2,128,066,500	
Total For IDCG06								14,057,791,782,500.00	2,128,066,500	2,128,066,500	
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.74949			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			12.05500	97.24569	12.05500	97.14527			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.04071	5.00000	100.02714			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.45425	5.00000	101.44056			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	101.55703	4.00000	101.54599			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.18648	4.00000	101.17553			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	88.54776	100.00000	88.33793			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	88.49805	100.00000	88.28833			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	88.49805	100.00000	88.28833			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.70500	95.52673	9.70500	95.50200			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	104.74512	9.20000	104.71909			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.26674	100.00000	8.24650			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.00000			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	33.49920	100.00000	33.41716			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN272U On 10/11/2017 Spot Bond			100.00000	30.90626	100.00000	30.83138			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	2.47562	100.00000	2.47094			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.59959	100.00000	9.57608			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.53081	100.00000	12.50046			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.11121	100.00000	13.07909			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	8.91891	100.00000	8.89917			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	59.61238	100.00000	59.46638			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.12823	100.00000	11.10099			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	18.69371	100.00000	18.64793			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	74.40790	100.00000	74.26172			0.00	0	0
Total IN315U SPOT									0.00	0	0
Total For IN315U									0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	87.98839	100.00000	87.78377			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	75.15255	100.00000	75.00802			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN318U On 25/06/2017 Spot Bond			100.00000	38.44109	100.00000	38.35826			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	38.44109	100.00000	38.35826			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	44.74015	100.00000	44.63057			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	98.12401	100.00000	97.86442			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	82.76644	100.00000	82.57919			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	70.54264	100.00000	70.27027			0.00	0	0
Total IN701U SPOT									0.00	0	0
Total For IN701U									0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.90000	99.98110	6.90000	99.90557			0.00	0	0
Total INA605 SPOT									0.00	0	0
Total For INA605									0.00	0	0
INA606 On 09/02/2016 Spot Bond			6.90000	99.88670	6.90000	99.77366			0.00	0	0
Total INA606 SPOT									0.00	0	0
Total For INA606									0.00	0	0
INA607 On 16/02/2016 Spot Bond			7.00000	99.75130	7.00000	99.63694			0.00	0	0
Total INA607 SPOT									0.00	0	0
Total For INA607									0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.00000	99.61790	7.00000	99.50384			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	99.48486	7.00000	99.37110			0.00	0	0
Total INA609 SPOT									0.00	0	0
Total For INA609									0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.15000	98.80005	7.15000	98.68546			0.00	0	0
Total INA614 SPOT									0.00	0	0
Total For INA614									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA618 On 03/05/2016 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.57450				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			11.05137	101.26976	11.05137	101.24020				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			11.05137	101.00802	11.05137	100.97909				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.06693				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.04808				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.17295	6.50000	102.15509				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.08004				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.43284				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				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	101.01954				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.19216			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	105.41062			0.00	600,000,000	600,000,000
Total INGR06 SPOT									0.00	600,000,000	600,000,000
Total For INGR06									0.00	600,000,000	600,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.71670			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.37095			0.00	40,000,000	20,000,000
Total INLV02 SPOT									0.00	40,000,000	20,000,000
Total For INLV02									0.00	40,000,000	20,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.45717			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.46257			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.78500	102.71118	8.78500	102.68706			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.64497			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.65916			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.66865			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.40138			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.40876			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.35170			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.04999			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.08184			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.10094			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.95345			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.96482			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.97619			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									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
IPFC09 On 29/04/2016 Spot Bond			100.00000	83.93098	100.00000	80.75221		900,000,000,000,000.00	49,000,000,000	20,000,000,000	
Total IPFC09 SPOT								10,000,000,000,000.00	49,000,000,000	20,000,000,000	
Total For IPFC09								10,000,000,000,000.00	49,000,000,000	20,000,000,000	
IPL10 On 20/05/2021 Spot Bond			11.04500	95.31862	11.04500	95.29047		0.00	0	6,870,000,000	
Total IPL10 SPOT								0.00	0	6,870,000,000	
Total For IPL10								0.00	0	6,870,000,000	
IPL6 On 28/09/2017 Spot Bond			9.87000	103.28057	9.87000	103.25323		5,922,000,000,000.00	600,000,000	1,361,822,300	
Total IPL6 SPOT								5,922,000,000,000.00	600,000,000	1,361,822,300	
Total For IPL6								5,922,000,000,000.00	600,000,000	1,361,822,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.63026				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.51274				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	101.56928				0.00	0	4,482,100,000
Total IPL9 SPOT										0.00	0	4,482,100,000
Total For IPL9										0.00	0	4,482,100,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.06742				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.44626				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.17000	97.74684	3.17000	130.23825				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			3.80000	147.52387	3.80000	147.50433				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.72940				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	100.55742				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.28831				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.24881				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.08770				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			3.93000	101.94420	3.93000	102.82033			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.93000	101.85921	3.93000	102.82033			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.38450			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	101.65725			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	14.09642	100.00000	14.06189			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.65000	107.54408	11.65000	107.51063			0.00	0	73,589,700
Total IV08 SPOT									0.00	0	73,589,700
Total For IV08									0.00	0	73,589,700
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.50499			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			3.90000	146.04637	3.90000	146.02664			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.90000	99.98110	6.90000	99.86785			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			6.90000	99.84900	6.90000	99.73604			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA607 On 18/02/2016 Spot Bond			6.90000	99.71724	6.90000	99.60458			0.00	0	0
Total IVA607 SPOT									0.00	0	0
Total For IVA607									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.00000	99.44691	7.00000	99.33324			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA610 On 10/03/2016 Spot Bond			7.05000	99.30946	7.05000	99.19530				0.00	0	0
Total IVA610 SPOT										0.00	0	0
Total For IVA610										0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.15000	98.76182	7.15000	98.64732				0.00	0	0
Total IVA614 SPOT										0.00	0	0
Total For IVA614										0.00	0	0
IVA618 On 05/05/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total IVA618 SPOT										0.00	0	0
Total For IVA618										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.62353				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	101.51370				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.65602				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.39900				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.48013				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.48296				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.48862				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.46313			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.32118			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	100.08258			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	100.97182			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.63377			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.37079			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.35781			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.67142			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.17550			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	100.90766			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.77311			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.79149			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.79148				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			10.46000	97.13150	10.46000	97.10428				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.19638	100.00000	15.16255				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	13.95121	100.00000	13.91705				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.71500	94.70701	10.71500	94.67986				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.08401				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	100.89426				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	99.86724				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.63671				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.39924				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	99.97789				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	99.83730				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.79953			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.30817			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	100.85751			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	100.07987			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.67053			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.17822			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	100.02168			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.69210			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	101.70842			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	99.86151			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.14775			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.26923			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.00890			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	99.95786			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	98.17161			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.74391	100.00000	1.74061			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.02539			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	95.30026	100.00000	95.05208			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	101.27389			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.18636			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.31242			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	103.79026			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.02538			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	99.91877			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.85500	128.51272	9.85500	128.47876		128,948,733,000.00		13,084,600	13,084,600
Total KW01 SPOT								128,948,733,000.00		13,084,600	13,084,600
Total For KW01								128,948,733,000.00		13,084,600	13,084,600
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.68796		0.00		0	0
Total LBK03 SPOT								0.00		0	0
Total For LBK03								0.00		0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.09634		0.00		0	0
Total LBK05 SPOT								0.00		0	0
Total For LBK05								0.00		0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.28880		0.00		0	0
Total LBK06 SPOT								0.00		0	0
Total For LBK06								0.00		0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.94970		0.00		0	0
Total LBK07 SPOT								0.00		0	0
Total For LBK07								0.00		0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.08615		0.00		0	0
Total LBK08 SPOT								0.00		0	0
Total For LBK08								0.00		0	0
LBK11 On 28/11/2019 Spot Bond			11.17000	97.02929	11.17000	97.00032		0.00		0	0
Total LBK11 SPOT								0.00		0	0
Total For LBK11								0.00		0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.26232	9.71000	104.23546		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	100.02087		0.00		0	0
Total LEW01 SPOT								0.00		0	0
Total For LEW01								0.00		0	0
LGL02 On 13/08/2017 Spot Bond			9.89000	96.72003	9.89000	100.51861		73,212,265,862,000.00		7,402,655,800	3,980,000,000
Total LGL02 SPOT								73,212,265,862,000.00		7,402,655,800	3,980,000,000
Total For LGL02								73,212,265,862,000.00		7,402,655,800	3,980,000,000
LGL03 On 03/04/2018 Spot Bond			10.08000	97.90675	10.08000	97.88044		25,520,162,976,000.00		2,531,762,200	2,781,762,200
Total LGL03 SPOT								25,520,162,976,000.00		2,531,762,200	2,781,762,200
Total For LGL03								25,520,162,976,000.00		2,531,762,200	2,781,762,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			11.27500	96.97366	11.27500	96.94476			26,877,255,927,500.00	2,383,792,100	2,843,719,100
Total LGL04 SPOT									26,877,255,927,500.00	2,383,792,100	2,843,719,100
Total For LGL04									26,877,255,927,500.00	2,383,792,100	2,843,719,100
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.24860			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.72234			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.26903			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.65391			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			14.19000	100.21108	14.19000	100.16590			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			15.17000	99.88069	15.17000	99.83266			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.12419			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	101.65489			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	101.75580			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	101.87685			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	99.81398			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.88798				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ07 On 15/02/2016 Spot Bond				100.00000	0.00000	99.75980				0.00	0	0
Total MAQ079 SPOT										0.00	0	0
Total For MAQ079										0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	98.56256				0.00	0	0
Total MAQ080 SPOT										0.00	0	0
Total For MAQ080										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.86240				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.88341				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.98351				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.38695				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	100.93941				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	102.42157				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.10257				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.83089				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.13735				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.74472				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	100.20418				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	99.88498				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.88246				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	100.46543				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.44637				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	101.91285				0.00	0	20,000,000
Total MBF046 SPOT										0.00	0	20,000,000
Total For MBF046										0.00	0	20,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.23244				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.70575				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	96.91809	2.30000	105.76150				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	100.18490				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.81245				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24 On 22/03/2016 Spot Bond			100.00000	88.37772	100.00000	88.16425			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	39.71671	100.00000	39.61945			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	27.30318	100.00000	27.23631			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	27.37607	100.00000	27.30903			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	31.04336	100.00000	30.96816			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	39.59249	100.00000	39.49657			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	100.07872			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			10.09000	99.86386	10.09000	99.83699		5,077,192,145,000.00	503,190,500	438,000,000	
Total MBSA01 SPOT								5,077,192,145,000.00	503,190,500	438,000,000	
Total For MBSA01								5,077,192,145,000.00	503,190,500	438,000,000	
MBSA0 On 15/04/2019 Spot Bond			10.14000	99.37271	10.14000	99.34585		8,743,445,178,000.00	862,272,700	670,000,000	
Total MBSA02 SPOT								8,743,445,178,000.00	862,272,700	670,000,000	
Total For MBSA02								8,743,445,178,000.00	862,272,700	670,000,000	
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.48790		0.00	0	0	
Total MEFSA3 SPOT								0.00	0	0	
Total For MEFSA3								0.00	0	0	
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.60731		0.00	0	0	
Total MEFSA4 SPOT								0.00	0	0	
Total For MEFSA4								0.00	0	0	
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.63234		0.00	0	0	
Total MEFSA6 SPOT								0.00	0	0	
Total For MEFSA6								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/10/2016 Spot Bond			9.16500	102.45297	9.16500	102.42790			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			10.11000	98.82277	10.11000	98.79599			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.97000	96.67877	10.97000	96.65040			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.93096			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.97000	99.12802	10.97000	99.09855			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			10.09000	99.95684	10.09000	99.92996			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.04498			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.84500	99.09763	10.84500	100.78695		16,507,671,201,000.00	1,522,145,800	1,261,072,900	
Total MMIG02 SPOT								16,507,671,201,000.00	1,522,145,800	1,261,072,900	
Total For MMIG02								16,507,671,201,000.00	1,522,145,800	1,261,072,900	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.83513			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			12.50500	91.75112	12.50500	93.10058			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			12.06000	98.11568	12.06000	94.39683		82,075,991,868,000.00	6,805,637,800	5,769,015,500	
Total MMIG05 SPOT								82,075,991,868,000.00	6,805,637,800	5,769,015,500	
Total For MMIG05								82,075,991,868,000.00	6,805,637,800	5,769,015,500	
MMS01 On 10/12/2016 Spot Bond			100.00000	58.59249	100.00000	58.44899			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02 On 31/05/2017 Spot Bond			9.79000	99.90104	9.79000	99.87495			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.75000	101.07222	9.75000	101.04579			0.00	0	123,589,900
Total MTN04 SPOT									0.00	0	123,589,900
Total For MTN04									0.00	0	123,589,900
N4A211 On 14/08/2020 Spot Bond			100.89771	8.36347	100.89771	8.34304			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.46653	100.61875	8.44590			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.89016			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	100.94844			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.96010			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.08703			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	93.95938			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	11.90415	100.00000	11.87500			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	12.74036	100.00000	12.70916			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			11.13000	88.26875	11.13000	88.24248			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.84500	96.63871	10.84500	96.61083			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.66000	99.37601	8.66000	99.35336			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			10.41000	96.08224	10.41000	96.05545		12,531,475,761,000.00	1,203,792,100	2,038,702,300	
Total NBK11A SPOT								12,531,475,761,000.00	1,203,792,100	2,038,702,300	
Total For NBK11A								12,531,475,761,000.00	1,203,792,100	2,038,702,300	
NBK12A On 19/03/2021 Spot Bond			10.29500	99.93450	10.29500	99.90694		18,589,536,340,500.00	1,805,685,900	1,500,000,000	
Total NBK12A SPOT								18,589,536,340,500.00	1,805,685,900	1,500,000,000	
Total For NBK12A								18,589,536,340,500.00	1,805,685,900	1,500,000,000	
NBK13A On 19/03/2024 Spot Bond			10.73000	98.30569	10.73000	98.27746		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13B On 21/02/2017 Spot Bond			100.00000		0.00000	102.07191		0.00	32,600,000	83,150,000	
Total NBK13B SPOT								0.00	32,600,000	83,150,000	
Total For NBK13B								0.00	32,600,000	83,150,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 26/06/2021 Spot Bond			10.65500	95.49864	10.65500	95.47744			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			10.89500	95.07795	10.89500	95.05054			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.20786			0.00	700,000,000	700,000,000
Total NBK15B SPOT									0.00	700,000,000	700,000,000
Total For NBK15B									0.00	700,000,000	700,000,000
NBK16/ On 12/02/2025 Spot Bond			11.46500	93.27875	11.46500	93.25048			0.00	0	1,349,069,600
Total NBK16A SPOT									0.00	0	1,349,069,600
Total For NBK16A									0.00	0	1,349,069,600
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.09511			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			11.63500	92.87184	11.63500	92.84315		2,327,000,000,000.00		200,000,000	1,150,000,000
Total NBK17A SPOT								2,327,000,000,000.00		200,000,000	1,150,000,000
Total For NBK17A								2,327,000,000,000.00		200,000,000	1,150,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.33623			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			10.60000	97.03761	10.60000	97.01023			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.70283			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			11.04500	95.38011	11.04500	95.35210			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.42407			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			11.70500	93.83768	11.70500	93.80851		28,639,536,490,000.00		2,446,778,000	2,326,778,000
Total NBK20A SPOT								28,639,536,490,000.00		2,446,778,000	2,326,778,000
Total For NBK20A								28,639,536,490,000.00		2,446,778,000	2,326,778,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.76716				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.90500	92.50432	11.90500	92.47494				2,381,000,000,000.00	200,000,000	420,000,000
Total NBK21A SPOT										2,381,000,000,000.00	200,000,000	420,000,000
Total For NBK21A										2,381,000,000,000.00	200,000,000	420,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.58661				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.97000	102.55778	9.97000	102.53037				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.56908				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			11.55500	97.17180	11.55500	97.14182				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.75182				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.80500	96.78123	11.80500	96.75074				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.79591				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.87491				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.26615				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.19536				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.62004			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			10.02000	108.63117	10.02000	108.60199		6,693,352,986,000.00	667,999,300	1,830,831,900	
Total NBK3A SPOT								6,693,352,986,000.00	667,999,300	1,830,831,900	
Total For NBK3A								6,693,352,986,000.00	667,999,300	1,830,831,900	
NBK4 On 28/10/2024 Spot Bond			12.03000	37.08521	12.03000	37.07370		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.34163		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			8.58500	103.48730	8.58500	103.46325		4,490,394,552,000.00	523,051,200	799,088,500	
Total NBK9A SPOT								4,490,394,552,000.00	523,051,200	799,088,500	
Total For NBK9A								4,490,394,552,000.00	523,051,200	799,088,500	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.89401		0.00	54,518,600	27,259,300	
Total NBK9B SPOT								0.00	54,518,600	27,259,300	
Total For NBK9B								0.00	54,518,600	27,259,300	
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000		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	97.80259		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	101.75744		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	100.96882		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	100.98050		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	100.89361		0.00	0	0	
Total NCLN78 SPOT								0.00	0	0	
Total For NCLN78								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.87040			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	100.86982			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	100.07815			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	100.99377			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			11.20000	101.12260	11.20000	101.09232			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	100.98801			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			11.23500	99.98887	11.23500	99.95884		3,675,055,009,500.00		327,107,700	327,107,700
Total NCLN85 SPOT								3,675,055,009,500.00		327,107,700	327,107,700
Total For NCLN85								3,675,055,009,500.00		327,107,700	327,107,700
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.99377			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	100.89926			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	100.92287			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.00298			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.01449			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.38039				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.50419				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	100.99032				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.56886				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.20664				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.38790				0.00	500,000,000	250,000,000
Total NED14 SPOT										0.00	500,000,000	250,000,000
Total For NED14										0.00	500,000,000	250,000,000
NED15 On 08/04/2024 Spot Bond			11.32000	98.99639	11.32000	101.15371				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.12670				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.48083				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.39085				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	100.80956				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			12.52000	96.66352	12.52000	96.89280				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.53240			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.54698	9.44500	116.51743			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			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			2.44000	175.21291	2.44000	175.19612			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.79000	98.92917	2.79000	112.75118			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.78642	3.45000	193.76857			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			3.18000	109.25043	3.18000	109.23773			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			3.39000	153.29140	3.39000	143.60063			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			3.30000	155.44171	3.30000	155.15933			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			10.02000	97.88250	10.02000	97.85621		2,414,395,152,000.00		240,957,600	240,957,600
Total NMP20N SPOT								2,414,395,152,000.00		240,957,600	240,957,600
Total For NMP20N								2,414,395,152,000.00		240,957,600	240,957,600
NQ1A10 On 22/05/2020 Spot Bond			10.65000	101.36427	10.65000	101.30113			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.72571			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.43327			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.48176			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.45269			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.53795			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.85000	101.40646	10.85000	101.34305			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51082			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.49145			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.62113			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			11.05000	101.44863	11.05000	101.38497			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.53020			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.53989			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.70438			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	101.89792			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.77993			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.56895			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.91000	107.78275	9.91000	107.75428			0.00	0	981,273,700
Total NRA018 SPOT									0.00	0	981,273,700
Total For NRA018									0.00	0	981,273,700
NRA02: On 31/10/2022 Spot Bond			10.77500	110.09736	10.77500	110.06562			0.00	0	1,455,897,200
Total NRA022 SPOT									0.00	0	1,455,897,200
Total For NRA022									0.00	0	1,455,897,200
NRA02: On 31/05/2023 Spot Bond			2.33500	175.32586	2.33500	175.30955			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			12.10500	103.06689	12.10500	103.03380		27,150,371,077,500.00	2,242,905,500	4,752,905,500	
Total NRA028 SPOT								27,150,371,077,500.00	2,242,905,500	4,752,905,500	
Total For NRA028								27,150,371,077,500.00	2,242,905,500	4,752,905,500	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.98061			0.00	0	10,000,000
Total NTC12 SPOT									0.00	0	10,000,000
Total For NTC12									0.00	0	10,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.97398			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	101.32198			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.33694			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.13825			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.61702			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.99170			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	20.04236	100.00000	19.99381			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	101.98895			0.00	0	2,050,000,000
Total OML02 SPOT									0.00	0	2,050,000,000
Total For OML02									0.00	0	2,050,000,000
OML03 On 27/11/2019 Spot Bond			11.17000	95.88250	11.17000	95.85387			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.21985			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			11.37500	94.62472	11.37500	98.41733		11,970,831,600,000.00	1,052,380,800	2,026,190,400	
Total OML05 SPOT								11,970,831,600,000.00	1,052,380,800	2,026,190,400	
Total For OML05								11,970,831,600,000.00	1,052,380,800	2,026,190,400	
OML06 On 19/03/2027 Spot Bond			11.91000	94.19253	11.91000	97.04909		15,651,852,834,000.00	1,314,177,400	2,814,177,400	
Total OML06 SPOT								15,651,852,834,000.00	1,314,177,400	2,814,177,400	
Total For OML06								15,651,852,834,000.00	1,314,177,400	2,814,177,400	
OML07 On 19/03/2030 Spot Bond			12.45500	94.23475	12.45500	96.01639		0.00	0	880,000,000	
Total OML07 SPOT								0.00	0	880,000,000	
Total For OML07								0.00	0	880,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.17822		0.00	0	950,000,000	
Total OML08 SPOT								0.00	0	950,000,000	
Total For OML08								0.00	0	950,000,000	
OML09 On 14/09/2022 Spot Bond			11.90000	99.73571	11.90000	99.70404		21,087,201,030,000.00	1,772,033,700	2,680,327,000	
Total OML09 SPOT								21,087,201,030,000.00	1,772,033,700	2,680,327,000	
Total For OML09								21,087,201,030,000.00	1,772,033,700	2,680,327,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML10 On 14/09/2025 Spot Bond			12.35500	98.83437	12.35500	98.80182			1,868,079,706,500.00	151,200,300	1,151,200,300
Total OML10 SPOT									1,868,079,706,500.00	151,200,300	1,151,200,300
Total For OML10									1,868,079,706,500.00	151,200,300	1,151,200,300
OTCA2 On 31/07/2016 Spot Bond			100.00000	80.53691	100.00000	80.35714			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.20613			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	97.84528			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	101.24119			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.32967			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	99.95833			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	100.80651			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.36343			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	99.80238			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			10.94500	96.31690	10.94500	96.53160			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.12846			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.12990			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.13309			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.14680			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.14998			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	99.98554			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			9.27500	40.83067	9.27500	40.82055			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			7.63500	108.65378	7.63500	108.63141		17,834,087,245,500.00	2,335,833,300	153,039,971,600	
Total R159 SPOT								17,834,087,245,500.00	2,335,833,300	153,039,971,600	
Total For R159								17,834,087,245,500.00	2,335,833,300	153,039,971,600	
R159P On 15/09/2016 Spot Bond			7.46500	95.60926	7.46500	95.59001		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			9.20000	110.06052	9.45500	108.22006		894,460,594,400,000.00	2,814,615,282,000	2,217,739,031,900	
Total R186 SPOT								14,460,594,400,000.00	814,615,282,000	217,739,031,900	
Total For R186								14,460,594,400,000.00	814,615,282,000	217,739,031,900	
R187P On 21/12/2026 Spot Bond			9.19500	37.60321	9.19500	37.59398		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P On 21/12/2027 Spot Bond			9.11500	34.68400	9.11500	34.67555			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.93000	287.33745	1.93000	287.31386		53,879,359,924,000.00	27,916,766,800	26,013,621,300	
Total R197 SPOT								53,879,359,924,000.00	27,916,766,800	26,013,621,300	
Total For R197								53,879,359,924,000.00	27,916,766,800	26,013,621,300	
R202 On 07/12/2033 Spot Bond			1.92000	237.22695	1.89000	238.19054		162,177,137,664,000.00	84,467,259,200	209,112,310,100	
Total R202 SPOT								162,177,137,664,000.00	84,467,259,200	209,112,310,100	
Total For R202								162,177,137,664,000.00	84,467,259,200	209,112,310,100	
R2023 On 28/02/2023 Spot Bond			9.06000	96.59915	9.33000	95.25891		615,140,482,744,000.00	288,646,852,400	584,775,495,500	
Total R2023 SPOT								615,140,482,744,000.00	288,646,852,400	584,775,495,500	
Total For R2023								615,140,482,744,000.00	288,646,852,400	584,775,495,500	
R203 On 15/09/2017 Spot Bond			8.01000	103.53800	8.23000	103.18794		418,803,389,228,000.00	926,192,682,800	308,485,358,800	
Total R203 SPOT								418,803,389,228,000.00	926,192,682,800	308,485,358,800	
Total For R203								418,803,389,228,000.00	926,192,682,800	308,485,358,800	
R2030 On 31/01/2030 Spot Bond			9.78500	86.61483	9.78500	86.59211		276,435,057,728,000.00	130,448,140,800	1,009,619,228,200	
Total R2030 SPOT								276,435,057,728,000.00	130,448,140,800	1,009,619,228,200	
Total For R2030								276,435,057,728,000.00	130,448,140,800	1,009,619,228,200	
R2032 On 31/03/2032 Spot Bond			9.89000	89.72247	9.89000	89.69880		732,403,824,591,000.00	175,167,221,900	265,889,311,900	
Total R2032 SPOT								732,403,824,591,000.00	175,167,221,900	265,889,311,900	
Total For R2032								732,403,824,591,000.00	175,167,221,900	265,889,311,900	
R2035 On 28/02/2035 Spot Bond			9.94500	94.74295	9.94500	94.71755		322,008,740,000,000.00	132,932,000,000	778,444,000,000	
Total R2035 SPOT								322,008,740,000,000.00	132,932,000,000	778,444,000,000	
Total For R2035								322,008,740,000,000.00	132,932,000,000	778,444,000,000	
R2037 On 31/01/2037 Spot Bond			10.01000	86.92468	10.01000	86.90137		803,740,989,049,000.00	280,094,004,900	561,055,934,800	
Total R2037 SPOT								803,740,989,049,000.00	280,094,004,900	561,055,934,800	
Total For R2037								803,740,989,049,000.00	280,094,004,900	561,055,934,800	
R204 On 21/12/2018 Spot Bond			8.45500	99.80487	8.69000	99.19805		717,676,360,302,500.00	912,794,365,500	1,078,399,261,800	
Total R204 SPOT								717,676,360,302,500.00	912,794,365,500	1,078,399,261,800	
Total For R204								717,676,360,302,500.00	912,794,365,500	1,078,399,261,800	
R2040 On 31/01/2040 Spot Bond			10.09000	90.28790	10.09000	90.26350		739,516,000,000,000.00	172,400,000,000	181,600,000,000	
Total R2040 SPOT								739,516,000,000,000.00	172,400,000,000	181,600,000,000	
Total For R2040								739,516,000,000,000.00	172,400,000,000	181,600,000,000	
R2044 On 31/01/2044 Spot Bond			10.09000	87.63430	10.09000	87.61061		763,570,497,442,000.00	174,783,993,800	550,732,228,700	
Total R2044 SPOT								763,570,497,442,000.00	174,783,993,800	550,732,228,700	
Total For R2044								763,570,497,442,000.00	174,783,993,800	550,732,228,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Spot Bond			10.07500	91.16880	10.07500	91.14404			986,625,624,092,500.00	296,439,267,900	856,193,675,700
Total R2048 SPOT									16,625,624,092,500.00	296,439,267,900	856,193,675,700
Total For R2048									16,625,624,092,500.00	296,439,267,900	856,193,675,700
R207 On 15/01/2020 Spot Bond			8.70000	95.61262	8.97000	94.73423			496,301,110,460,000.00	861,643,805,800	1,089,615,181,800
Total R207 SPOT									16,301,110,460,000.00	861,643,805,800	1,089,615,181,800
Total For R207									16,301,110,460,000.00	861,643,805,800	1,089,615,181,800
R208 On 31/03/2021 Spot Bond			8.87000	93.68576	9.14500	92.61151			191,303,201,854,000.00	247,046,584,200	683,796,300,000
Total R208 SPOT									11,303,201,854,000.00	247,046,584,200	683,796,300,000
Total For R208									11,303,201,854,000.00	247,046,584,200	683,796,300,000
R209 On 31/03/2036 Spot Bond			9.69500	71.87321	9.90000	70.50614			194,871,686,501,500.00	845,267,837,700	1,210,714,149,000
Total R209 SPOT									14,871,686,501,500.00	845,267,837,700	210,714,149,000
Total For R209									14,871,686,501,500.00	845,267,837,700	210,714,149,000
R210 On 31/03/2028 Spot Bond			1.90000	179.18184	1.90000	179.16728			66,842,000,000,000.00	35,180,000,000	89,405,680,300
Total R210 SPOT									16,842,000,000,000.00	35,180,000,000	89,405,680,300
Total For R210									16,842,000,000,000.00	35,180,000,000	89,405,680,300
R211 On 31/01/2017 Spot Bond			1.79000	134.50074	1.79000	134.49017			71,362,646,000,000.00	39,867,400,000	25,282,466,500
Total R211 SPOT									11,362,646,000,000.00	39,867,400,000	25,282,466,500
Total For R211									11,362,646,000,000.00	39,867,400,000	25,282,466,500
R212 On 31/01/2022 Spot Bond			1.90000	139.67194	1.92000	139.50629			147,018,200,000,000.00	77,378,000,000	200,781,600,000
Total R212 SPOT									17,018,200,000,000.00	77,378,000,000	200,781,600,000
Total For R212									17,018,200,000,000.00	77,378,000,000	200,781,600,000
R213 On 28/02/2031 Spot Bond			9.57500	82.68358	9.80500	81.13867			406,672,556,922,500.00	251,349,614,300	734,360,955,100
Total R213 SPOT									16,672,556,922,500.00	251,349,614,300	734,360,955,100
Total For R213									16,672,556,922,500.00	251,349,614,300	734,360,955,100
R214 On 28/02/2041 Spot Bond			10.00000	70.82324	10.00000	70.80415			262,961,391,000,000.00	626,296,139,100	1,259,365,894,100
Total R214 SPOT									12,961,391,000,000.00	626,296,139,100	259,365,894,100
Total For R214									12,961,391,000,000.00	626,296,139,100	259,365,894,100
R229C On 15/03/2016 Spot Bond			7.45500	99.16954	7.45500	99.14946			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			7.46500	95.60926	7.46500	95.59001			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R329C On 21/06/2016 Spot Bond			7.45500	97.23935	7.45500	97.22004			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R330C On 21/12/2016 Spot Bond			7.51500	93.71577	7.51500	93.69688				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			8.20500	89.49831	8.20500	89.47865				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			8.25500	85.89376	8.25500	85.87478				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			8.69500	81.66454	8.69500	81.64555				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			8.67500	78.30531	8.67500	78.28714				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			8.65500	75.09865	8.65500	75.08127				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			8.64500	72.01034	8.64500	71.99369				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.93000	68.20622	8.93000	68.18995				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.91000	65.35201	8.91000	65.33645				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			9.06500	62.06747	9.06500	62.05244				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			9.03500	59.47653	9.03500	59.46217				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			9.00500	57.01012	9.00500	56.99640				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R342C On 21/12/2022 Spot Bond			8.97500	54.66169	8.97500	54.64858				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.93500	52.46211	8.93500	52.44958				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.89500	50.37035	8.89500	50.35838				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			9.39500	46.33148	9.39500	46.31986				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			9.35500	44.40310	9.35500	44.39201				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			9.31500	42.57128	9.31500	42.56070				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			9.27500	40.83067	9.27500	40.82055				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			9.23500	39.17622	9.23500	39.16656				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			9.19500	37.60321	9.19500	37.59398				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			9.15500	36.10720	9.15500	36.09837				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			9.11500	34.68400	9.11500	34.67555				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.14753				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.24368			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.08480			0.00	0	50,000,000
Total RCSB06 SPOT									0.00	0	50,000,000
Total For RCSB06									0.00	0	50,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.35704			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	37.82175	100.00000	37.72809			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	33.58145	100.00000	33.49920			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	43.83787	100.00000	43.73051			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	63.16236	100.00000	63.00768			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	22.78349	100.00000	22.72769			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	29.65281	100.00000	29.57634			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.68191	100.00000	8.66973			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	21.23391	100.00000	21.17915			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	16.09641	100.00000	16.05490			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	11.00027	100.00000	10.97190			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.19033			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	100.96509			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.86152			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.56029			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.85410			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.40835			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	100.12546			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.57367			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	101.36275			0.00	0	0
Total RDFC27 SPOT									0.00	0	0
Total For RDFC27									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.25798			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.62717			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.29100			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	101.49032			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.45203			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	100.83369			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	23.34312	100.00000	23.28595			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	14.85311	100.00000	14.81673			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	11.41195	100.00000	11.38401			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	10.09549	100.00000	10.07077			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.31497			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	99.93611			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.38298			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.47867			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.59592				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.29121				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.57189				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	92.53301				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	96.41059				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	96.05174				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.14870				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.45441				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.55203	12.35000	107.97292				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.68736	100.00000	14.65177				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.71270				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01 On 31/08/2018 Spot Bond			100.00000	10.09207	100.00000	10.06708			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04 On 07/10/2016 Spot Bond			100.00000	54.70455	100.00000	54.57058			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07 On 31/01/2016 Spot Bond			100.00000	99.18478	100.00000	99.45504			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08 On 30/04/2020 Spot Bond			100.00000	15.03110	100.00000	15.01279			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	67.07152	100.00000	66.90903			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.30107			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	59.42358			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			10.46500	100.87831	10.46500	100.85020		16,377,261,400,500.00	1,564,955,700	2,808,630,600	
Total RW21 SPOT								16,377,261,400,500.00	1,564,955,700	2,808,630,600	
Total For RW21								16,377,261,400,500.00	1,564,955,700	2,808,630,600	
RW23 On 10/12/2023 Spot Bond			10.88000	94.29256	10.88000	94.26527		0.00	0	764,141,300	
Total RW23 SPOT								0.00	0	764,141,300	
Total For RW23								0.00	0	764,141,300	
RW28 On 10/12/2028 Spot Bond			11.15500	95.37475	11.15500	95.34646		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	101.25593		0.00	0	0	
Total RWC01 SPOT								0.00	0	0	
Total For RWC01								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	100.77123		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			8.83500	103.59308	8.83500	103.56849			28,890,450,000,000.00	3,270,000,000	1,760,246,900
Total SBK12 SPOT									28,890,450,000,000.00	3,270,000,000	1,760,246,900
Total For SBK12									28,890,450,000,000.00	3,270,000,000	1,760,246,900
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.21294			0.00	439,402,500	439,402,500
Total SBK13 SPOT									0.00	439,402,500	439,402,500
Total For SBK13									0.00	439,402,500	439,402,500
SBK14 On 01/12/2017 Spot Bond			10.33000	100.57246	10.33000	100.54478			153,781,595,393,000.00	14,886,892,100	19,646,892,100
Total SBK14 SPOT									153,781,595,393,000.00	14,886,892,100	19,646,892,100
Total For SBK14									153,781,595,393,000.00	14,886,892,100	19,646,892,100
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.65353			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.60897			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.01099			0.00	0	150,000,000
Total SBK17 SPOT									0.00	0	150,000,000
Total For SBK17									0.00	0	150,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.01244			0.00	0	100,000,000
Total SBK18 SPOT									0.00	0	100,000,000
Total For SBK18									0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.19486			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	102.93545			0.00	0	200,000,000
Total SBK20 SPOT									0.00	0	200,000,000
Total For SBK20									0.00	0	200,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.72811			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.92459			0.00	0	10,000,000
Total SBK22 SPOT									0.00	0	10,000,000
Total For SBK22									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK23 On 28/05/2022 Spot Bond			12.93000	96.29258	12.93000	96.25945			21,205,200,000,000.00	1,640,000,000	2,170,000,000
Total SBK23 SPOT									21,205,200,000,000.00	1,640,000,000	2,170,000,000
Total For SBK23									21,205,200,000,000.00	1,640,000,000	2,170,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.39231			0.00	0	1,500,000,000
Total SBK24 SPOT									0.00	0	1,500,000,000
Total For SBK24									0.00	0	1,500,000,000
SBK9 On 10/04/2018 Spot Bond			10.19000	99.21177	10.19000	99.18484			0.00	0	4,001,013,300
Total SBK9 SPOT									0.00	0	4,001,013,300
Total For SBK9									0.00	0	4,001,013,300
SBN33 On 15/09/2017 Spot Bond			9.63000	101.16203	9.63000	101.13589			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.49439			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.67452			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.80000	103.40669	8.80000	103.38223			20,666,623,120,000.00	2,348,479,900	1,982,813,800
Total SBS13 SPOT									20,666,623,120,000.00	2,348,479,900	1,982,813,800
Total For SBS13									20,666,623,120,000.00	2,348,479,900	1,982,813,800
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.37859			0.00	0	10,500,000
Total SBS15 SPOT									0.00	0	10,500,000
Total For SBS15									0.00	0	10,500,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.40805			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.77879			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.94500	98.09238	10.94500	98.06383			2,983,793,065,000.00	272,617,000	332,617,000
Total SBS19 SPOT									2,983,793,065,000.00	272,617,000	332,617,000
Total For SBS19									2,983,793,065,000.00	272,617,000	332,617,000
SBS20 On 15/05/2026 Spot Bond			11.35500	94.37452	11.35500	94.34589			0.00	0	1,069,913,800
Total SBS20 SPOT									0.00	0	1,069,913,800
Total For SBS20									0.00	0	1,069,913,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.82538			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.00793			0.00	0	10,000,000,000
Total SBS23 SPOT									0.00	0	10,000,000,000
Total For SBS23									0.00	0	10,000,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.28891			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.62500	99.61057	9.62500	99.58485		34,886,104,137,500.00	3,624,530,300	4,849,421,600	
Total SBS25 SPOT								14,886,104,137,500.00	3,624,530,300	4,849,421,600	
Total For SBS25								14,886,104,137,500.00	3,624,530,300	4,849,421,600	
SBS26 On 28/02/2017 Spot Bond			100.00000	42.06221	100.00000	41.96962			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.82000	100.94017	10.82000	100.91128		17,051,338,626,000.00	1,575,909,300	3,683,024,400	
Total SBS27 SPOT								17,051,338,626,000.00	1,575,909,300	3,683,024,400	
Total For SBS27								17,051,338,626,000.00	1,575,909,300	3,683,024,400	
SBS28 On 23/04/2017 Spot Bond			100.00000		0.00000	99.88398			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.85000	97.98968	9.85000	97.96393			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			11.36500	82.61343	11.36500	82.58835		5,328,529,119,500.00	468,854,300	468,854,300	
Total SBS3 SPOT								5,328,529,119,500.00	468,854,300	468,854,300	
Total For SBS3								5,328,529,119,500.00	468,854,300	468,854,300	
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.42234			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			11.10500	92.98731	11.10500	92.95986			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.91351			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.93684			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			11.25500	97.50504	11.25500	97.47571			0.00	0	1,480,000,000
Total SBS34 SPOT									0.00	0	1,480,000,000
Total For SBS34									0.00	0	1,480,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.22358			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.99856			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			10.22000	92.90431	10.22000	92.87887			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.65500	86.06575	11.65500	86.03897			0.00	0	200,000,000
Total SBS38 SPOT									0.00	0	200,000,000
Total For SBS38									0.00	0	200,000,000
SBS39 On 29/01/2030 Spot Bond			12.05500	84.46114	12.05500	84.43399			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.91500	92.10046	10.91500	92.07358		21,037,745,640,000.00	1,927,416,000	2,357,416,000	
Total SBS4 SPOT								21,037,745,640,000.00	1,927,416,000	2,357,416,000	
Total For SBS4								21,037,745,640,000.00	1,927,416,000	2,357,416,000	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.78919			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.97000	97.59661	10.97000	97.56799			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			11.53500	97.22358	11.53500	97.19363		36,586,072,807,500.00	3,171,744,500	3,171,744,500	
Total SBS42 SPOT								36,586,072,807,500.00	3,171,744,500	3,171,744,500	
Total For SBS42								36,586,072,807,500.00	3,171,744,500	3,171,744,500	
SBS43 On 12/11/2027 Spot Bond			11.70500	96.84977	11.70500	96.81950			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9 On 07/07/2016 Spot Bond			8.03500	102.22206	8.03500	102.20030			47,159,022,000,000.00	5,869,200,000	2,964,600,000
Total SBS9 SPOT									17,159,022,000,000.00	5,869,200,000	2,964,600,000
Total For SBS9									17,159,022,000,000.00	5,869,200,000	2,964,600,000
SBSI11 On 07/12/2023 Spot Bond			2.54000	121.79352	2.54000	276.11290			0.00	0	90,000,000
Total SBSI11 SPOT									0.00	0	90,000,000
Total For SBSI11									0.00	0	90,000,000
SBSI12 On 31/01/2017 Spot Bond			2.42000	132.40600	2.42000	133.66403			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	31.97337	100.00000	31.89506			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.26049			0.00	0	1,200,000,000
Total SGI004 SPOT									0.00	0	1,200,000,000
Total For SGI004									0.00	0	1,200,000,000
SHF01 On 15/12/2016 Spot Bond			100.00000	57.87849	100.00000	57.73674			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				173.10826	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			3.06000	118.42791	3.06000	132.83259			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB On 03/04/2017 Spot Bond			6.50000	102.17295	6.50000	102.15509			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	101.94764			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	101.87624			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.73000	99.58854	9.73000	99.56269		5,856,428,620,000.00	601,894,000	500,000,000	
Total SHS05 SPOT								5,856,428,620,000.00	601,894,000	500,000,000	
Total For SHS05								5,856,428,620,000.00	601,894,000	500,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.48043			0.00	77,000,000	19,250,000
Total SHS06 SPOT									0.00	77,000,000	19,250,000
Total For SHS06									0.00	77,000,000	19,250,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.54128			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	100.90156			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	61.56389	100.00000	61.41475			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.12669			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.41648			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	86.87351	100.00000	86.66667			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS17I On 30/09/2016 Spot Bond			100.00000	61.41136	100.00000	61.26095			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	64.86915	100.00000	64.70851			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.83000	104.53325	9.83000	104.50569			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.33539			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.65520			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.80080			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	100.82905			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			11.04500	96.79893	11.04500	96.77050			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	100.80649			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	100.40303			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	100.42115			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	18.69165	100.00000	18.64587			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			8.88500	104.88369	8.88500	104.85892			1,245,277,175,000.00	140,155,000	1,280,155,000
Total SLI2 SPOT												1,245,277,175,000.00	140,155,000	1,280,155,000
Total For SLI2												1,245,277,175,000.00	140,155,000	1,280,155,000
SLI3	On	15/08/2018	Spot Bond			10.49000	100.16672	10.49000	100.13889			5,718,930,857,000.00	545,179,300	545,179,300
Total SLI3 SPOT												5,718,930,857,000.00	545,179,300	545,179,300
Total For SLI3												5,718,930,857,000.00	545,179,300	545,179,300
SNT01	On	15/09/2017	Spot Bond			9.63000	101.16203	9.63000	101.13589			11,582,253,306,000.00	1,202,726,200	4,372,726,200
Total SNT01 SPOT												11,582,253,306,000.00	1,202,726,200	4,372,726,200
Total For SNT01												11,582,253,306,000.00	1,202,726,200	4,372,726,200
SPDA2	On	21/08/2016	Spot Bond				100.00000	0.00000	101.53984			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	101.83698			0.00	0	0
Total SPDA4 SPOT												0.00	0	0
Total For SPDA4												0.00	0	0
SPDA5	On	21/08/2024	Spot Bond				100.00000	0.00000	101.51085			0.00	0	0
Total SPDA5 SPOT												0.00	0	0
Total For SPDA5												0.00	0	0
SPDA6	On	21/08/2024	Spot Bond				100.00000	0.00000	101.54959			0.00	0	0
Total SPDA6 SPOT												0.00	0	0
Total For SPDA6												0.00	0	0
SPG00	On	31/10/2016	Spot Bond				100.00000	0.00000	99.76450			0.00	0	0
Total SPG001 SPOT												0.00	0	0
Total For SPG001												0.00	0	0
SSA01	On	28/06/2016	Spot Bond			8.93000	101.20013	8.93000	101.17623			48,725,322,483,000.00	5,456,363,100	1,916,363,100
Total SSA01 SPOT												18,725,322,483,000.00	5,456,363,100	1,916,363,100
Total For SSA01												18,725,322,483,000.00	5,456,363,100	1,916,363,100
SSA04	On	16/04/2016	Spot Bond				100.00000	0.00000	100.37651			0.00	0	0
Total SSA04 SPOT												0.00	0	0
Total For SSA04												0.00	0	0
SSA05	On	16/04/2018	Spot Bond				100.00000	0.00000	100.19242			0.00	163,554,800	81,777,400
Total SSA05 SPOT												0.00	163,554,800	81,777,400
Total For SSA05												0.00	163,554,800	81,777,400
SSA06	On	16/04/2020	Spot Bond			10.82000	93.27559	10.82000	93.24874			6,492,000,000,000.00	600,000,000	400,000,000
Total SSA06 SPOT												6,492,000,000,000.00	600,000,000	400,000,000
Total For SSA06												6,492,000,000,000.00	600,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	101.47142			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.87214			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.18834			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			10.71500	86.90475	10.71500	86.87996			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			10.71500	86.90475	10.71500	86.87996			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			10.39000	90.40901	10.39000	90.38385			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.07752			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			9.11000	101.91635	9.11000	101.89141			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.81000	112.15221	2.81000	112.56796			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			10.00000	96.04442	10.00000	96.01882			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	103.58371	8.50000	101.56634			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			11.47500	95.26265	11.47500	95.23362			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.29760				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.67500	70.20511	11.67500	70.18311				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.27917				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.32371				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.85756				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.35863				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.95435				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.56453				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.08489				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.44770				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.75894				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN036 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	101.32246				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1269 On 03/02/2016 Spot Bond				100.00000	0.00000	99.98177				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	99.74387				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	99.74382				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	99.73818				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	99.36198				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				100.00000	0.00000	99.30469				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				100.00000	0.00000	99.17795				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1279 On 15/02/2016 Spot Bond				100.00000	0.00000	99.75469				0.00	0	0
Total SY1279 SPOT										0.00	0	0
Total For SY1279										0.00	0	0
SY1280 On 02/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1280 SPOT										0.00	0	0
Total For SY1280										0.00	0	0
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	99.49038				0.00	0	0
Total SY1281 SPOT										0.00	0	0
Total For SY1281										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1282 On 23/03/2016 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total SY1282 SPOT									0.00	0	0
Total For SY1282									0.00	0	0
SY1283 On 04/05/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0
Total SY1283 SPOT									0.00	0	0
Total For SY1283									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.10500	96.36053	10.10500	96.33458		4,127,646,948,500.00		408,475,700	408,475,700
Total SZ25 SPOT								4,127,646,948,500.00		408,475,700	408,475,700
Total For SZ25								4,127,646,948,500.00		408,475,700	408,475,700
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.53990			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.60771			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			10.62000	87.35986	10.62000	99.43342			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	96.46194	100.00000	96.21140			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.30374			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	100.00001			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.14425			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	100.89409			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.37481			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.10173				0.00	1,600,000,000	400,000,000
Total TFS134 SPOT										0.00	1,600,000,000	400,000,000
Total For TFS134										0.00	1,600,000,000	400,000,000
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.59372				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.60749				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	101.50908				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			8.18500	100.38795	8.18500	100.36630				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.33423				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34231				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.33818	7.83000	100.31701				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.32978				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.33989				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	89.97293	7.39000	100.29949				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.31934			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.32927			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	90.26413	7.16000	100.29032			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	100.34873			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	100.34715			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	100.38514			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	100.39156			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	100.53411			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	100.51660			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31894			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33166			0.00	0	180,000,000
Total TH11A2 SPOT									0.00	0	180,000,000
Total For TH11A2									0.00	0	180,000,000
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.37630	8.73000	100.35275			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10988				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.32927				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			10.16000	82.60373	10.16000	96.15839				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	99.97648				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33988				0.00	0	50,000,000
Total TH11A8 SPOT										0.00	0	50,000,000
Total For TH11A8										0.00	0	50,000,000
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34952				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34516				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35443				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38436				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39437				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38026				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50685				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50841				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51493				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.49997				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.54817				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			10.57000	96.81961	10.57000	100.04260				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.51925				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.58673				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			10.48000	98.21378	10.48000	98.18652				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.53022				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.60771				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			10.59000	81.73274	10.59000	97.10972				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.67346				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.67346				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.69488				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.69488				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	101.82752				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	101.82752				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	101.84980				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	101.84786				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.45204				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.45204				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.64378				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.46690				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.47489				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A2 On 21/08/2018 Spot Bond				100.00000	0.00000	101.51733			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				100.00000	0.00000	101.58673			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			10.72000	96.88081	10.72000	99.20574			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.25207			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				100.00000	0.00000	101.28792			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	101.35309			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			10.61000	97.35794	10.61000	100.12645			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.67346			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.41986			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.80827			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.54518			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.46854			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.06808			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.34029			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.00286	101.06155	5.98802			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.42212			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.49414			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.33423			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.33827			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.34029				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.33180				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.33827				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.36049				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.36049				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.36049				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.39277				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.40083				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.39075				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.55141				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.56141				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.55741				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			10.79000	84.61985	10.79000	84.55905			0.00	0	11,000,000,000
Total TL20 SPOT									0.00	0	11,000,000,000
Total For TL20									0.00	0	11,000,000,000
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			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			9.16000	102.17743	9.16000	102.15229		15,687,464,548,000.00	1,712,605,300	45,338,438,500	
Total TN17 SPOT								15,687,464,548,000.00	1,712,605,300	45,338,438,500	
Total For TN17								15,687,464,548,000.00	1,712,605,300	45,338,438,500	
TN20 On 17/09/2020 Spot Bond			10.66500	103.39526	10.66500	103.36575		16,132,531,698,000.00	1,512,661,200	35,451,615,050	
Total TN20 SPOT								16,132,531,698,000.00	1,512,661,200	35,451,615,050	
Total For TN20								16,132,531,698,000.00	1,512,661,200	35,451,615,050	
TN20U On 14/04/2020 Spot Bond			100.00000	2.36499	100.00000	2.35919		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			11.25000	100.31539	11.25000	100.28524		5,984,506,125,000.00	531,956,100	32,961,956,100	
Total TN23 SPOT								5,984,506,125,000.00	531,956,100	32,961,956,100	
Total For TN23								5,984,506,125,000.00	531,956,100	32,961,956,100	
TN25 On 19/08/2025 Spot Bond			11.42500	93.31286	11.42500	93.28469		8,286,064,652,500.00	725,257,300	30,025,257,300	
Total TN25 SPOT								8,286,064,652,500.00	725,257,300	30,025,257,300	
Total For TN25								8,286,064,652,500.00	725,257,300	30,025,257,300	
TN27 On 14/11/2027 Spot Bond			11.42500	85.82122	11.42500	85.79502		2,943,378,192,500.00	257,626,100	11,159,941,900	
Total TN27 SPOT								2,943,378,192,500.00	257,626,100	11,159,941,900	
Total For TN27								2,943,378,192,500.00	257,626,100	11,159,941,900	
TN30 On 09/10/2030 Spot Bond			11.83500	94.12723	11.83500	94.09767		0.00	0	2,000,000,000	
Total TN30 SPOT								0.00	0	2,000,000,000	
Total For TN30								0.00	0	2,000,000,000	
TN40 On 09/10/2040 Spot Bond			12.02000	93.42709	12.02000	93.39730		0.00	0	2,400,000,000	
Total TN40 SPOT								0.00	0	2,400,000,000	
Total For TN40								0.00	0	2,400,000,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.22556		0.00	0	1,100,000,000	
Total TNF16 SPOT								0.00	0	1,100,000,000	
Total For TNF16								0.00	0	1,100,000,000	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.34001		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.97822			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.69563			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	102.31553			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	101.69775			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	101.74038			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	101.78712			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.70000	10.00000	105.67300			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.66287			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.61891			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.51126				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.34653				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.37122				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			10.64500	97.45502	10.64500	97.42726				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08895	10.00000	100.05929				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.08674	9.75000	100.05781				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.08613	100.00000	10.05733				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	101.69211				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.78186				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			10.87000	96.88176	10.87000	97.39491				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	101.92417				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.20835				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	102.86198			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.05526			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11580			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.68786	100.00000	8.66658			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.25411	100.00000	9.23144			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.14941			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.59386	100.00000	9.57036			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.15613			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	9.87698	100.00000	9.85279			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.34397			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.33109	100.00000	13.29845			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	101.75783			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE21 On 14/06/2024 Spot Bond			100.00000	17.12495	100.00000	17.08302				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	14.44817	100.00000	14.41239				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.45191	100.00000	1.44832				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	99.96350				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	99.70209				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	99.43453				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	99.15381				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	98.88459				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	98.09342				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	97.80568				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	97.50833				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP19€ On 18/08/2016 Spot Bond				100.00000	0.00000	96.17435			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TSP19€ On 15/09/2016 Spot Bond				100.00000	0.00000	95.55097			0.00	0	0
Total TSP196 SPOT									0.00	0	0
Total For TSP196									0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	95.10369			0.00	0	0
Total TSP197 SPOT									0.00	0	0
Total For TSP197									0.00	0	0
TSP19€ On 27/10/2016 Spot Bond				100.00000	0.00000	94.80208			0.00	0	0
Total TSP198 SPOT									0.00	0	0
Total For TSP198									0.00	0	0
TSP19€ On 24/11/2016 Spot Bond				100.00000	0.00000	94.00110			0.00	0	0
Total TSP199 SPOT									0.00	0	0
Total For TSP199									0.00	0	0
TSP20€ On 08/12/2016 Spot Bond				100.00000	0.00000	93.65290			0.00	0	0
Total TSP200 SPOT									0.00	0	0
Total For TSP200									0.00	0	0
TTO01€ On 28/08/2019 Spot Bond			100.00000	16.82362	100.00000	16.78286			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	101.45757			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	100.90048			0.00	0	0
Total TWC125 SPOT									0.00	0	0
Total For TWC125									0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.39751			0.00	0	0
Total TWC129 SPOT									0.00	0	0
Total For TWC129									0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	101.62908			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	99.95983			0.00	0	0
Total TWC132 SPOT									0.00	0	0
Total For TWC132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	101.35036				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.21723				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.30561				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.21863				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	101.03073				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.00000	0.00000	100.95561				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.00000	0.00000	100.88723				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.00000	0.00000	100.42692				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 12/02/2016 Spot Bond				100.00000	0.00000	100.37715				0.00	0	0
Total TWC143 SPOT										0.00	0	0
Total For TWC143										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 22/02/2016 Spot Bond				100.00000	0.00000	100.20743				0.00	0	0
Total TWC145 SPOT										0.00	0	0
Total For TWC145										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.34137				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.38505			0.00	0	0
Total TWCJ24 SPOT									0.00	0	0
Total For TWCJ24									0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.23616			0.00	0	0
Total TWCM23 SPOT									0.00	0	0
Total For TWCM23									0.00	0	0
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.35546			0.00	0	0
Total TWCM24 SPOT									0.00	0	0
Total For TWCM24									0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.54500	105.10644	10.54500	105.07678		3,767,594,578,500.00		357,287,300	377,287,300
Total UG21 SPOT								3,767,594,578,500.00		357,287,300	377,287,300
Total For UG21								3,767,594,578,500.00		357,287,300	377,287,300
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.39930	100.00000	8.38248			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.58365	100.00000	7.56508			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	7.89666	100.00000	7.87732			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.13306	100.00000	8.11148			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.20816	100.00000	8.19174			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.49779	100.00000	7.47942			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.69753	100.00000	7.67868			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	7.92035	100.00000	7.89934				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.75753				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	103.68119				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	103.04482				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.57913				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	102.54278				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKC14 On 02/08/2016 Spot Bond			100.00000	77.17513	100.00000	75.00000				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.87450				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	99.87442				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.86507				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.80872				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	99.87650				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.25309			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.89335	100.00000	7.87756			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.26435	100.00000	7.24657			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	8.97047	100.00000	8.94850			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.59329	100.00000	4.58110			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.70222	100.00000	7.68680			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.17849	100.00000	7.16091			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.16980	100.00000	9.14735			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.38057	100.00000	4.36895			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00055	100.00000	0.00055			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			8.02500	103.58538	8.02500	103.56317		2,504,963,625,000.00		312,145,000	9,376,343,900
Total WS04 SPOT								2,504,963,625,000.00		312,145,000	9,376,343,900
Total For WS04								2,504,963,625,000.00		312,145,000	9,376,343,900
WS05 On 01/08/2018 Spot Bond			2.33000	237.06701	2.33000	237.04490		0.00		0	0
Total WS05 SPOT								0.00		0	0
Total For WS05								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			8.70000	101.99991	8.70000	101.97606			816,047,820,000.00	93,798,600	5,913,798,600
Total WSP2 SPOT									816,047,820,000.00	93,798,600	5,913,798,600
Total For WSP2									816,047,820,000.00	93,798,600	5,913,798,600
WSP3 On 28/05/2019 Spot Bond			9.24500	100.94675	9.24500	100.92170			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			9.59500	99.56911	9.59500	99.54349			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.84000	98.21789	9.84000	98.19198			8,330,804,760,000.00	846,626,500	2,566,626,500
Total WSP5 SPOT									8,330,804,760,000.00	846,626,500	2,566,626,500
Total For WSP5									8,330,804,760,000.00	846,626,500	2,566,626,500
Z083 On 30/09/2019 Spot Bond			8.63500	73.42627	8.63500	73.40922			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	64.61151	100.00000	64.48892			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									94,491,649,736,469,500.00	817,647,963,300	208,381,554,749
Total for SPOT :									94,491,649,736,469,500.00	817,647,963,300	208,381,554,749
Total Futures									94491664258692300.00	817,648,072,441	208,382,273,309
Total Options									0.00	0	75,609
Grand Total:									94,491,664,258,692,300.00	817,648,072,441	208,382,348,918