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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016			128.68256	128.68256	128.56206	128.56206			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			1,692.06000	1.69206	1,812,560		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			1,682.06000	1.68206	1,802,560		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			1,702.06000	1.70206	1,822,560		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			10.82978	77.07333	10.77586	77.40873			26,975,665.50	350	141
ES33	On	05/05/2016			10.93236	74.67786	10.87659	75.01937			26,137,251.00	350	8,776
ES33	On	04/08/2016			11.02801	76.11324	10.97005	76.46294			0.00	0	0
ES33	On	03/11/2016			11.10608	73.88201	11.04635	74.23796			0.00	0	0
Total ES33 Future											53,112,916.50	700	8,917
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			5,026.75000	5.02675	5,362,150		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			5,164.88000	5.16488	5,500,280		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			5,095.77000	5.09577	5,431,170		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			5,771.55000	5.77155	6,113,060		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			5,702.68000	5.70268	6,044,190		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			5,633.91000	5.63391	5,975,420		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			4,499.83000	4.49983	4,849,530		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			4,632.58000	4.63258	4,982,280		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			4,566.16000	4.56616	4,915,860		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			1,493.49000	1.49349	1,137,540		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			1,551.41000	1.55141	1,195,460		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			1,435.50000	1.43550	1,079,550		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												53,112,916.50	700	8,917
ES42	On	04/02/2016	Bond Future			10.95956	81.38502	10.90058	81.79904			32,554,008.00	400	0
ES42	On	05/05/2016	Bond Future			11.06173	78.59677	11.00066	79.01836			31,438,708.00	400	7,250
Total ES42 Future												63,992,716.00	800	7,250
Total For ES42												63,992,716.00	800	7,250
I2025	On	04/02/2016	Bond Future			121.27653	121.27653	121.09133	121.09133			60,638,265.00	500	2,062
I2025	On	05/05/2016	Bond Future			123.45788	123.45788	123.26941	123.26941			61,728,940.00	500	4,419
I2025	On	04/08/2016	Bond Future			124.57444	124.57444	124.38459	124.38459			0.00	0	0
Total I2025 Future												122,367,205.00	1,000	6,481
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			4,898.67000	4.89867	4,713,470		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			4,908.67000	4.90867	4,723,470		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			4,918.67000	4.91867	4,733,470		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	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
I2025	On	05/05/2016	Bond Future	126.00	Put			2,730.59000	2.73059	2,542,120		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			2,740.59000	2.74059	2,552,120		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			2,720.59000	2.72059	2,532,120		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			524.59000	0.52459	714,440		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			514.59000	0.51459	704,440		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			534.59000	0.53459	724,440		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												122,367,205.00	1,000	6,481
I2033	On	04/02/2016	Bond Future			102.03284	102.03284	102.04400	102.04400			18,876,075.40	185	185
I2033	On	05/05/2016	Bond Future			102.89251	102.89251	102.90397	102.90397			19,035,114.35	185	2,032
Total I2033 Future												37,911,189.75	370	2,217
I2033	On	04/02/2016	Bond Future	102.39	Put			346.00000	0.34600	357,160		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			356.00000	0.35600	367,160		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			366.00000	0.36600	377,160		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			513.97000	0.51397	502,510		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			503.97000	0.50397	492,510		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			493.97000	0.49397	482,510		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												37,911,189.75	370	2,217
I2038	On	04/02/2016	Bond Future			126.71036	126.71036	126.72427	126.72427			285,858,572.16	2,256	5,433
I2038	On	05/05/2016	Bond Future			128.98942	128.98942	129.00358	129.00358			291,000,131.52	2,256	18,557
I2038	On	04/08/2016	Bond Future			130.05586	130.05586	130.07250	130.07250			0.00	0	0
Total I2038 Future												576,858,703.68	4,512	23,990
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			4,265.73000	4.26573	4,279,640		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			4,275.73000	4.27573	4,289,640		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			4,285.73000	4.28573	4,299,640		0.00	0	0

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			1,996.42000	1.99642	2,010,580		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			2,006.42000	2.00642	2,020,580		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			1,986.42000	1.98642	2,000,580		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			762.50000	0.76250	745,860		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			752.50000	0.75250	735,860		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			772.50000	0.77250	755,860		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												576,858,703.68	4,512	23,990
I2046	On	04/02/2016	Bond Future			127.21991	127.21991	127.23385	127.23385			28,878,919.57	227	227
I2046	On	05/05/2016	Bond Future			128.07558	128.07558	128.08961	128.08961			29,073,156.66	227	12,807
I2046	On	04/08/2016	Bond Future			130.53221	130.53221	130.54906	130.54906			0.00	0	0
Total I2046 Future												57,952,076.23	454	13,034
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			756.15000	0.75615	770,090		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			766.15000	0.76615	780,090		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			776.15000	0.77615	790,090		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			1,900.39000	1.90039	1,914,420		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			1,910.39000	1.91039	1,924,420		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			1,920.39000	1.92039	1,934,420		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			1,549.06000	1.54906	1,532,210		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			1,539.06000	1.53906	1,522,210		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			1,529.06000	1.52906	1,512,210		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												57,952,076.23	454	13,034
I2050	On	04/02/2016	Bond Future			137.22464	137.22464	137.23946	137.23946			6,998,456.64	51	1,424
I2050	On	05/05/2016	Bond Future			139.69281	139.69281	139.70806	139.70806			7,124,333.31	51	16,456

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I2050	On	04/08/2016	Bond Future			140.80420	140.80420	140.82254	140.82254			7,181,014.20	51	0
Total I2050 Future												21,303,804.15	153	17,880
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			770.54000	0.77054	785,360		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			750.54000	0.75054	765,360		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			760.54000	0.76054	775,360		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,718.06000	1.71806	1,702,810		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			1,708.06000	1.70806	1,692,810		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			1,698.06000	1.69806	1,682,810		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			1,702.54000	1.70254	1,684,200		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			1,692.54000	1.69254	1,674,200		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			1,682.54000	1.68254	1,664,200		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												21,303,804.15	153	17,880
R186	On	04/02/2016	Bond Future			9.38351	108.91509	9.33929	109.22825		11.98	797,040,628.62	7,318	31,281
R186	On	05/05/2016	Bond Future			9.46109	110.88827	9.41507	111.20730		11.70	831,551,136.73	7,499	40,607
R186	On	04/08/2016	Bond Future			9.52929	107.71496	9.48106	108.04241		11.60	0.00	0	0
Total R186 Future												1,628,591,765.35	14,817	71,888
R186	On	04/02/2016	Bond Future	9.20	Put			1,124.21000	1.12421	1,345,520	11.79	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			0.04000	0.00004	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			4,295.59000	4.29559	4,608,710	11.65	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.83	Put			3,699.07000	3.69907	4,011,960	11.68	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			0.00000	0.00000	0,000	11.65	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			6,572.57000	6.57257	6,885,730	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Call			0.42000	0.00042	0,010	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			3,550.71000	3.55071	3,863,460	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			129.53000	0.12953	37,680	11.79	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			4,670.74000	4.67074	4,983,890	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			10,913.26000	10.91326	11,226,420	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Call			0.13000	0.00013	0,000	11.67	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			3,922.20000	3.92220	4,235,230	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			0.27000	0.00027	0,000	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Put			9,947.39000	9.94739	10,260,550	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			0.00000	0.00000	0,000	11.65	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			6,958.18000	6.95818	7,271,340	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			5,047.63000	5.04763	5,360,790	11.65	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			0.01000	0.00001	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			14,295.19000	14.29519	14,608,350	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			14,211.17000	14.21117	14,524,330	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			14,127.23000	14.12723	14,440,390	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			912.67000	0.91267	826,580	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			5,672.34000	5.67234	5,905,280	11.47	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			8,228.15000	8.22815	8,502,220	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			398.66000	0.39866	352,900	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			8,160.47000	8.16047	8,433,740	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			50.04000	0.05004	42,030	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,097.63000	1.09763	999,340	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			5,123.45000	5.12345	5,344,190	11.50	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			381.27000	0.38127	337,110	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			14,068.92000	14.06892	14,379,940	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			8,296.04000	8.29604	8,570,910	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			389.89000	0.38989	344,930	11.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,130.79000	1.13079	1,049,610	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			8,026.40000	8.02640	8,272,670	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,099.49000	1.09949	1,019,990	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			8,143.40000	8.14340	8,391,350	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,114.71000	1.11471	1,034,380	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			8,084.44000	8.08444	8,331,560	11.27	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												1,628,591,765.35	14,817	104,316
R197	On	04/02/2016	Bond Future			288.73882	288.73882	288.77126	288.77126			0.00	0	46
R197	On	05/05/2016	Bond Future			293.93228	293.93228	293.96533	293.96533			0.00	0	1,254
R197	On	04/08/2016	Bond Future			293.07843	293.07843	293.11741	293.11741			0.00	0	0
Total R197 Future												0.00	0	1,300
R197	On	04/02/2016	Bond Future	297.01	Put			8,238.74000	8.23874	8,271,180		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	296.99	Put			8,218.74000	8.21874	8,251,180		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			8,228.74000	8.22874	8,261,180		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	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			6,044.67000	6.04467	6,077,720		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			6,024.67000	6.02467	6,057,720		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			6,034.67000	6.03467	6,067,720		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			842.59000	0.84259	881,570		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			852.59000	0.85259	891,570		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			862.59000	0.86259	901,570		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			237.45063	237.45063	237.47677	237.47677			224,628,295.98	946	724
R202	On	05/05/2016	Bond Future			241.72133	241.72133	241.74844	241.74844			228,668,378.18	946	43,482
R202	On	04/08/2016	Bond Future			242.90974	242.90974	242.94137	242.94137			0.00	0	0
Total R202 Future												453,296,674.16	1,892	44,206
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			2,513.23000	2.51323	2,539,370		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			2,523.23000	2.52323	2,549,370		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			2,533.23000	2.53323	2,559,370		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			5,261.56000	5.26156	5,288,670		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			5,241.56000	5.24156	5,268,670		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			5,251.56000	5.25156	5,278,670		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			318.63000	0.31863	350,260		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			298.63000	0.29863	330,260		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			308.63000	0.30863	340,260		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	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
Total R202 Option												0.00	0	0
Total For R202												453,296,674.16	1,892	44,206
R2023	On	04/02/2016	Bond Future			9.21937	95.96264	9.18537	96.12804		9.24	27,829,165.60	290	2,158
R2023	On	05/05/2016	Bond Future			9.30593	93.77061	9.27024	93.93918		9.34	27,193,476.90	290	9,781
R2023	On	04/08/2016	Bond Future			9.38067	95.57271	9.34275	95.74646		8.77	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.43010	93.60142	9.39051	93.77759		6.77	0.00	0	0
Total R2023 Future												55,022,642.50	580	11,939
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			6,005.21000	6.00521	6,170,610	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			5,952.55000	5.95255	6,117,950	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			6,057.91000	6.05791	6,223,310	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			283.20000	0.28320	256,790	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			5,319.49000	5.31949	5,461,650	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			289.48000	0.28948	262,620	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			5,275.27000	5.27527	5,416,980	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			296.19000	0.29619	268,850	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			5,231.51000	5.23151	5,372,740	9.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,856.08000	5.85608	5,991,950	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			628.73000	0.62873	590,440	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,815.92000	5.81592	5,951,380	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			637.79000	0.63779	599,080	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,775.89000	5.77589	5,910,930	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			619.77000	0.61977	581,890	8.50	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,037.26000	3.03726	2,925,570	6.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,540.06000	1.54006	1,604,540	6.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,064.23000	3.06423	2,952,010	6.85	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,523.39000	1.52339	1,587,340	6.85	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,091.31000	3.09131	2,978,570	6.85	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,506.86000	1.50686	1,570,290	6.85	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												55,022,642.50	580	11,939
R203	On	04/02/2016	Bond Future			8.17744	103.42539	8.14901	103.46722		2.13	99,081,523.62	958	6,503
R203	On	05/05/2016	Bond Future			8.33759	101.12812	8.30343	101.17089		2.01	117,915,387.92	1,166	14,595
R203	On	04/08/2016	Bond Future			8.47632	103.07183	8.43186	103.11753		1.63	0.00	0	0
R203	On	03/11/2016	Bond Future			8.49655	101.01442	8.44020	101.05981		1.36	0.00	0	0
Total R203 Future												216,996,911.54	2,124	21,098
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			1,335.13000	1.33513	1,376,960	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			1,320.15000	1.32015	1,361,980	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			1,350.12000	1.35012	1,391,950	2.04	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			41.30000	0.04130	36,770	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,372.74000	1.37274	1,410,980	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			42.53000	0.04253	37,890	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,361.22000	1.36122	1,399,350	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			40.18000	0.04018	35,750	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,384.38000	1.38438	1,422,720	1.92	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			83.31000	0.08331	76,320	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,319.91000	1.31991	1,358,620	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			84.79000	0.08479	77,700	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,310.92000	1.31092	1,349,530	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			86.29000	0.08629	79,100	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,301.95000	1.30195	1,340,460	1.56	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			661.41000	0.66141	633,190	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			332.06000	0.33206	349,230	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			666.61000	0.66661	638,280	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			329.24000	0.32924	346,300	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			656.22000	0.65622	628,120	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			334.89000	0.33489	352,180	1.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												216,996,911.54	2,124	21,098
R2030	On	04/02/2016	Bond Future			9.75847	86.93192	9.70925	87.26838			38,076,180.96	438	6,733
R2030	On	05/05/2016	Bond Future			9.83572	88.50678	9.78480	88.84950			38,765,969.64	438	17,216
R2030	On	04/08/2016	Bond Future			9.90636	86.19925	9.85338	86.55036			0.00	0	0
Total R2030 Future												76,842,150.60	876	23,949
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			7,020.26000	7.02026	7,356,720		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			6,943.82000	6.94382	7,280,280		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			6,867.48000	6.86748	7,203,940		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			5,534.36000	5.53436	5,877,080		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			5,460.76000	5.46076	5,803,480		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			5,608.05000	5.60805	5,950,770		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			2,068.56000	2.06856	1,717,450		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												76,842,150.60	876	23,949
R2032	On	04/02/2016	Bond Future			9.86847	90.01973	9.81925	90.37601		15.49	133,319,220.13	1,481	8,166
R2032	On	05/05/2016	Bond Future			9.94410	87.49276	9.89323	87.85565		15.98	139,900,923.24	1,599	9,165
R2032	On	04/08/2016	Bond Future			10.01207	89.17459	9.95925	89.54630		15.18	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.06006	86.84581	10.00570	87.22408		12.04	0.00	0	0
Total R2032 Future												273,220,143.37	3,080	17,331
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			8,801.32000	8.80132	9,157,600	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			8,717.80000	8.71780	9,074,080	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			8,634.38000	8.63438	8,990,660	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			0.04000	0.00004	0,000	15.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			4,672.77000	4.67277	5,029,010	15.17	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			0.39000	0.00039	0,000	15.21	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			3,894.01000	3.89401	4,249,900	15.21	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			674.88000	0.67488	601,030	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			7,429.29000	7.42929	7,718,330	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			688.58000	0.68858	613,590	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			7,363.19000	7.36319	7,651,090	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			661.86000	0.66186	589,110	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			7,496.17000	7.49617	7,786,310	15.57	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,321.45000	1.32145	1,223,710	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			8,502.14000	8.50214	8,776,110	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,339.47000	1.33947	1,240,760	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			8,440.90000	8.44090	8,713,900	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,304.39000	1.30439	1,207,600	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			8,564.45000	8.56445	8,839,370	14.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			4,703.79000	4.70379	4,471,410	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,752.17000	2.75217	2,898,060	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			4,743.37000	4.74337	4,509,920	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,724.29000	2.72429	2,869,110	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			4,664.35000	4.66435	4,433,050	12.18	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,780.26000	2.78026	2,927,230	12.18	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												273,220,143.37	3,080	17,375
R2035	On	04/02/2016	Bond Future			9.94860	94.86716	9.89439	95.29513			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			10.02087	92.08472	9.96492	92.52058			7,919,285.92	86	4,019
R2035	On	04/08/2016	Bond Future			10.08539	93.85448	10.02739	94.30062			0.00	0	0
Total R2035 Future												7,919,285.92	86	5,807
R2035	On	04/02/2016	Bond Future	103.99	Call			82,880.91000	82.88091	82,452,940		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			82,881.74000	82.88174	82,453,770		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			82,882.57000	82.88257	82,454,600		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	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			2,934.82000	2.93482	2,498,960		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			3,009.05000	3.00905	2,573,190		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			3,083.17000	3.08317	2,647,310		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			2,512.53000	2.51253	2,066,390		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			2,586.38000	2.58638	2,140,240		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			2,438.59000	2.43859	1,992,450		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												7,919,285.92	86	5,807
R2037	On	04/02/2016	Bond Future			10.02336	86.96093	9.97412	87.34456		17.49	1,391,374.88	16	20,743
R2037	On	05/05/2016	Bond Future			10.09828	88.53634	10.04746	88.92709		17.26	973,899.74	11	39,770
R2037	On	04/08/2016	Bond Future			10.16744	85.97886	10.11474	86.37891		17.22	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.21298	87.74730	10.15886	88.15450		13.06	0.00	0	0
Total R2037 Future												2,365,274.62	27	60,513
R2037	On	04/02/2016	Bond Future	8.76	Put			10,384.75000	10.38475	10,768,380	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			0.01000	0.00001	0,000	17.06	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			5,536.97000	5.53697	5,920,590	17.06	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			0.27000	0.00027	0,000	17.12	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			4,426.70000	4.42670	4,810,060	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			10,571.86000	10.57186	10,955,490	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			10,478.24000	10.47824	10,861,870	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			549.23000	0.54923	485,760	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			9,274.66000	9.27466	9,601,940	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	9.01	Call			561.18000	0.56118	496,630	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			9,196.86000	9.19686	9,523,060	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			537.89000	0.53789	475,450	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			9,353.20000	9.35320	9,681,510	16.82	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			8,753.85000	8.75385	9,037,280	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,676.74000	1.67674	1,559,020	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			8,689.10000	8.68910	8,971,430	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,698.26000	1.69826	1,579,450	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			8,624.45000	8.62445	8,905,690	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,655.19000	1.65519	1,538,570	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			4,809.89000	4.80989	4,567,780	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			3,238.57000	3.23857	3,403,660	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			4,728.01000	4.72801	4,488,250	13.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			3,303.56000	3.30356	3,471,000	13.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			4,768.87000	4.76887	4,527,940	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			3,270.93000	3.27093	3,437,200	13.12	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												2,365,274.62	27	60,545
R204	On	04/02/2016	Bond Future			8.60590	99.56696	8.58223	99.62543		4.08	242,744,248.48	2,438	14,827
R204	On	05/05/2016	Bond Future			8.73957	101.37078	8.71329	101.43047		3.85	439,949,185.20	4,340	33,081
R204	On	04/08/2016	Bond Future			8.85999	99.27749	8.82959	99.34041		3.54	0.00	0	0
R204	On	03/11/2016	Bond Future			8.91285	101.31758	8.87924	101.38053		2.49	0.00	0	0
Total R204 Future												682,693,433.68	6,778	47,908
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			2,745.68000	2.74568	2,804,150	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			2,720.12000	2.72012	2,778,590	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			2,694.56000	2.69456	2,753,030	3.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			117.09000	0.11709	107,840	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,360.07000	2.36007	2,410,510	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			119.94000	0.11994	110,510	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,339.55000	2.33955	2,389,810	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			122.96000	0.12296	113,350	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,319.21000	2.31921	2,369,290	3.71	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			231.83000	0.23183	219,090	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,499.85000	2.49985	2,550,030	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			235.73000	0.23573	222,830	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,482.44000	2.48244	2,532,460	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			228.16000	0.22816	215,580	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			2,517.49000	2.51749	2,567,830	3.41	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,224.61000	1.22461	1,184,740	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			607.34000	0.60734	630,420	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,236.24000	1.23624	1,196,170	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			600.38000	0.60038	623,260	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,248.25000	1.24825	1,207,990	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			593.81000	0.59381	616,500	2.52	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												682,693,433.68	6,778	47,908
R2040	On	04/02/2016	Bond Future			10.10339	90.32432	10.05415	90.73070		17.98	0.00	0	0
R2040	On	05/05/2016	Bond Future			10.17900	91.96070	10.12819	92.37452		17.75	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.24907	89.21846	10.19637	89.64220		17.72	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			0.20000	0.00020	0,000	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			4,882.98000	4.88298	5,289,160	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			0.26000	0.00026	0,000	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			4,792.71000	4.79271	5,198,830	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			0.32000	0.00032	0,000	17.64	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			4,702.59000	4.70259	5,108,650	17.64	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,361.71000	1.36171	1,235,110	17.53	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			6,662.72000	6.66272	6,949,940	17.53	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,315.73000	1.31573	1,192,200	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			6,796.82000	6.79682	7,087,110	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,338.51000	1.33851	1,213,450	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			6,729.49000	6.72949	7,018,250	17.52	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			8,067.83000	8.06783	8,345,300	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,175.08000	2.17508	2,031,240	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			8,194.61000	8.19461	8,474,510	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,201.37000	2.20137	2,056,310	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			8,131.06000	8.13106	8,409,740	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,227.85000	2.22785	2,081,580	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			10.12831	87.46067	10.06403	87.99192		18.60	85,449,074.59	977	12,802
R2044	On	05/05/2016	Bond Future			10.20214	89.04517	10.13583	89.58617		18.38	122,882,334.60	1,380	20,898
R2044	On	04/08/2016	Bond Future			10.27055	86.37222	10.20189	86.92548		18.36	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.31633	88.14883	10.24582	88.71237		13.92	0.00	0	0
Total R2044 Future												208,331,409.19	2,357	33,700
R2044	On	04/02/2016	Bond Future	9.58	Call			1.11000	0.00111	0,010	18.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			4,189.00000	4.18900	4,719,150	18.28	0.00	0	0

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	8.99	Call			0.00000	0.00000	0,000	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			9,778.36000	9.77836	10,309,610	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			9,678.81000	9.67881	10,210,060	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			9,579.44000	9.57944	10,110,690	18.12	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			10,835.84000	10.83584	11,305,580	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			489.12000	0.48912	416,570	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			10,747.09000	10.74709	11,215,540	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			500.39000	0.50039	426,510	17.92	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			10,659.17000	10.65917	11,126,290	17.92	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			478.50000	0.47850	407,240	17.91	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,168.11000	2.16811	1,985,370	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			8,288.11000	8.28811	8,658,630	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,194.47000	2.19447	2,010,150	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			8,223.39000	8.22339	8,592,330	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,221.02000	2.22102	2,035,120	18.01	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			8,159.01000	8.15901	8,526,370	18.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			4,959.93000	4.95993	4,635,500	14.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,657.59000	3.65759	3,896,700	14.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,002.54000	5.00254	4,676,490	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,621.99000	3.62199	3,859,480	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,045.62000	5.04562	4,717,950	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,586.98000	3.58698	3,822,850	14.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												208,331,409.19	2,357	33,700
R2048	On	04/02/2016	Bond Future			10.11343	90.99480	10.04917	91.53553		18.18	89,083,909.20	979	22,917
R2048	On	05/05/2016	Bond Future			10.18257	88.20565	10.11632	88.75628		18.88	74,710,185.55	847	61,712
R2048	On	04/08/2016	Bond Future			10.24470	89.90078	10.17617	90.46391		17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.29210	87.30572	10.22170	87.87932		14.30	0.00	0	0
Total R2048 Future												163,794,094.75	1,826	84,629
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			9,860.84000	9.86084	10,401,570	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			9,758.63000	9.75863	10,299,360	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			9,656.61000	9.65661	10,197,340	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			0.08000	0.00008	0,000	17.81	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			5,347.35000	5.34735	5,888,000	17.81	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			0.79000	0.00079	0,010	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			4,415.58000	4.41558	4,955,530	17.85	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			513.10000	0.51310	437,350	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			10,827.82000	10.82782	11,302,700	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			524.93000	0.52493	447,790	18.40	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			10,737.75000	10.73775	11,211,240	18.40	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			501.94000	0.50194	427,530	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			10,918.75000	10.91875	11,394,970	18.39	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,641.92000	1.64192	1,492,050	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			10,049.96000	10.04996	10,463,220	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,663.35000	1.66335	1,512,010	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			9,973.98000	9.97398	10,385,770	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,686.02000	1.68602	1,533,160	17.50	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			9,899.42000	9.89942	10,309,690	17.50	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			5,017.02000	5.01702	4,687,370	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,736.84000	3.73684	3,980,790	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			5,060.24000	5.06024	4,728,920	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,700.35000	3.70035	3,942,630	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			4,973.66000	4.97366	4,645,670	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,773.34000	3.77334	4,018,950	14.37	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												163,794,094.75	1,826	84,779
R207	On	04/02/2016	Bond Future			8.85536	95.25514	8.82657	95.34604		5.70	979,413,349.48	10,282	16,664
R207	On	05/05/2016	Bond Future			8.97606	96.98084	8.94495	97.07353		5.46	918,990,439.84	9,476	37,667
R207	On	04/08/2016	Bond Future			9.08414	95.19996	9.04967	95.29642		5.14	0.00	0	0
Total R207 Future												1,898,403,789.32	19,758	54,331
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			5,076.93000	5.07693	5,167,830	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			4,339.63000	4.33963	4,430,530	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			4,306.27000	4.30627	4,397,170	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			4,272.93000	4.27293	4,363,830	5.51	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			130.05000	0.13005	118,140	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			3,464.25000	3.46425	3,545,030	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			133.22000	0.13322	121,080	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			3,436.33000	3.43633	3,516,880	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			61.79000	0.06179	55,280	5.27	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			4,302.93000	4.30293	4,389,110	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			126.94000	0.12694	115,250	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			3,492.25000	3.49225	3,573,250	5.27	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			358.15000	0.35815	337,260	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			3,354.20000	3.35420	3,429,770	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			363.58000	0.36358	342,450	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			3,330.54000	3.33054	3,405,870	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			352.79000	0.35279	332,130	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			3,377.93000	3.37793	3,453,730	4.96	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												1,898,403,789.32	19,758	54,436
R208	On	04/02/2016	Bond Future			9.02465	93.22736	8.99070	93.35687		7.27	541,371,279.52	5,807	36,751
R208	On	05/05/2016	Bond Future			9.12669	91.51444	9.09059	91.64649		7.25	494,361,004.88	5,402	44,458
R208	On	04/08/2016	Bond Future			9.21717	93.27346	9.17818	93.40997		6.70	0.00	0	0
R208	On	03/11/2016	Bond Future			9.26962	91.78483	9.22838	91.92300		5.12	0.00	0	0
Total R208 Future												1,035,732,284.40	11,209	81,209
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			4,890.84000	4.89084	5,020,350	7.04	0.00	0	0
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			4,850.17000	4.85017	4,979,680	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			4,931.54000	4.93154	5,061,050	7.04	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			176.36000	0.17636	158,790	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			4,277.89000	4.27789	4,392,370	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			180.50000	0.18050	162,610	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			4,243.41000	4.24341	4,357,570	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			172.29000	0.17229	155,050	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			4,312.45000	4.31245	4,427,260	7.02	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			4,669.20000	4.66920	4,779,980	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			393.43000	0.39343	367,390	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			4,638.13000	4.63813	4,748,600	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			399.46000	0.39946	373,120	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			4,607.13000	4.60713	4,717,300	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			387.46000	0.38746	361,730	6.48	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,097.56000	1.09756	1,147,500	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,259.10000	2.25910	2,171,700	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,122.17000	1.12217	1,172,940	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,279.61000	2.27961	2,191,790	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,109.66000	1.10966	1,160,010	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,300.51000	2.30051	2,212,280	5.14	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												1,035,732,284.40	11,209	81,209

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			9.91309	70.55184	9.85877	70.90447		17.76	90,024,147.84	1,276	30,302
R209	On	05/05/2016	Bond Future			9.98023	68.68011	9.92427	69.03929		18.36	815,301,585.81	11,871	24,170
R209	On	04/08/2016	Bond Future			10.04032	70.00038	9.98249	70.36780		17.50	0.00	0	0
R209	On	03/11/2016	Bond Future			10.08272	68.28627	10.02338	68.66041		13.87	0.00	0	0
Total R209 Future												905,325,733.65	13,147	54,472
R209	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			7,933.70000	7.93370	8,286,330	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			7,856.72000	7.85672	8,209,350	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			7,779.85000	7.77985	8,132,480	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			10.34000	0.01034	0,700	17.54	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			2,274.49000	2.27449	2,617,480	17.54	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			572.47000	0.57247	503,570	17.88	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,953.15000	6.95315	7,243,430	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			584.38000	0.58438	514,390	17.89	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,891.24000	6.89124	7,180,430	17.89	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			97.07000	0.09707	81,120	17.88	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			12,342.93000	12.34293	12,686,160	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			561.18000	0.56118	493,340	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			7,015.79000	7.01579	7,307,130	17.88	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			5,678.87000	5.67887	5,419,300	17.87	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			1,909.07000	1.90907	2,016,920	17.87	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,609.06000	1.60906	1,489,710	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			6,540.59000	6.54059	6,788,660	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,629.12000	1.62912	1,508,720	17.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			6,489.70000	6.48970	6,736,720	17.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,405.06000	2.40506	2,247,770	17.31	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			4,914.36000	4.91436	5,124,490	17.31	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,589.34000	1.58934	1,471,040	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			6,591.92000	6.59192	6,841,040	17.14	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			4,091.57000	4.09157	3,866,530	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,618.41000	2.61841	2,767,510	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,022.14000	4.02214	3,799,270	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,671.58000	2.67158	2,822,850	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,056.79000	4.05679	3,832,840	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,644.88000	2.64488	2,795,070	14.02	0.00	0	0
Total R209 Option												0.00	0	27,600
Total For R209												905,325,733.65	13,147	82,072
R210	On	04/02/2016	Bond Future			179.53687	179.53687	179.37046	179.37046			59,426,703.97	331	48

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			180.59436	180.59436	180.42510	180.42510			59,776,733.16	331	1,178
R210	On	04/08/2016	Bond Future			184.05848	184.05848	183.88931	183.88931			0.00	0	0
Total R210 Future												119,203,437.13	662	1,226
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			5,619.54000	5.61954	5,453,130		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			5,629.54000	5.62954	5,463,130		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			5,639.54000	5.63954	5,473,130		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			4,574.90000	4.57490	4,405,640		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			4,584.90000	4.58490	4,415,640		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,564.90000	4.56490	4,395,640		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			2,369.31000	2.36931	2,538,480		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			2,389.31000	2.38931	2,558,480		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			2,379.31000	2.37931	2,548,480		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												119,203,437.13	662	1,226
R211	On	04/02/2016	Bond Future			134.56126	134.56126	134.57644	134.57644			0.00	0	0
R211	On	05/05/2016	Bond Future			136.98155	136.98155	136.99703	136.99703			0.00	0	2
R211	On	04/08/2016	Bond Future			137.87176	137.87176	137.89008	137.89008			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			4,413.56000	4.41356	4,428,740		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			4,423.56000	4.42356	4,438,740		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			4,433.56000	4.43356	4,448,740		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			2,012.97000	2.01297	2,028,450		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			1,992.97000	1.99297	2,008,450		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			2,002.97000	2.00297	2,018,450		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			820.08000	0.82008	801,760		0.00	0	0

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			810.08000	0.81008	791,760		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			800.08000	0.80008	781,760		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			139.95786	139.95786	139.97351	139.97351			139,957,860.00	1,000	5
R212	On	05/05/2016	Bond Future			142.47521	142.47521	142.49118	142.49118			142,475,210.00	1,000	1,914
R212	On	04/08/2016	Bond Future			143.30124	143.30124	143.32012	143.32012			0.00	0	0
Total R212 Future												282,433,070.00	2,000	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			6,016.49000	6.01649	6,032,140		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			6,026.49000	6.02649	6,042,140		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			6,036.49000	6.03649	6,052,140		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			2,508.82000	2.50882	2,524,790		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			2,518.82000	2.51882	2,534,790		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			2,498.82000	2.49882	2,514,790		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			890.12000	0.89012	871,240		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			880.12000	0.88012	861,240		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			900.12000	0.90012	881,240		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												282,433,070.00	2,000	1,919
R213	On	04/02/2016	Bond Future			9.78349	81.42964	9.73427	81.75284		15.41	7,980,104.72	98	22,763
R213	On	05/05/2016	Bond Future			9.85347	79.35468	9.80266	79.68389		15.87	1,297,766,436.72	16,354	33,568
R213	On	04/08/2016	Bond Future			9.91529	80.87975	9.86258	81.21693		15.09	0.00	0	0
R213	On	03/11/2016	Bond Future			9.96058	78.98755	9.90638	79.33062		11.93	0.00	0	0
Total R213 Future												1,305,746,541.44	16,452	56,331
R213	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			6,957.32000	6.95732	7,280,520	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			6,883.08000	6.88308	7,206,280	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			0.00000	0.00000	0,000	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			6,808.93000	6.80893	7,132,130	15.00	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			423.45000	0.42345	372,980	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			7,785.93000	7.78593	8,064,670	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			432.50000	0.43250	381,180	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			7,721.23000	7.72123	7,999,120	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			442.15000	0.44215	389,940	15.45	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			7,657.22000	7.65722	7,934,220	15.45	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,353.26000	1.35326	1,255,860	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			7,107.46000	7.10746	7,347,240	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,318.78000	1.31878	1,223,200	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			7,215.04000	7.21504	7,456,640	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,335.56000	1.33556	1,239,090	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			7,160.75000	7.16075	7,401,460	14.68	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,195.67000	4.19567	3,985,760	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,485.42000	2.48542	2,618,580	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,231.66000	4.23166	4,020,750	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,459.92000	2.45992	2,592,080	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,267.77000	4.26777	4,055,880	12.03	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,434.62000	2.43462	2,565,800	12.03	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213											1,305,746,541.44	16,452	56,331	
R214	On	04/02/2016	Bond Future			10.01826	70.81643	9.95897	71.21212		18.36	543,657,733.11	7,677	13,000
R214	On	05/05/2016	Bond Future			10.08375	68.80280	10.02271	69.20574		19.04	537,969,093.20	7,819	21,269
R214	On	04/08/2016	Bond Future			10.14213	70.12515	10.07908	70.53724		18.14	0.00	0	0
R214	On	03/11/2016	Bond Future			10.18608	68.26592	10.12139	68.68565		14.42	0.00	0	0
Total R214 Future												1,081,626,826.31	15,496	34,269
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			15,661.97000	15.66197	16,057,660	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			15,568.22000	15.56822	15,963,910	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			15,474.64000	15.47464	15,870,330	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			0.05000	0.00005	0,000	17.94	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			4,297.35000	4.29735	4,692,990	17.94	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			0.47000	0.00047	0,000	17.99	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			3,561.80000	3.56180	3,957,020	17.99	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			490.64000	0.49064	425,000	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			7,883.41000	7.88341	8,220,710	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			501.38000	0.50138	434,620	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			7,815.57000	7.81557	8,151,750	18.56	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			894.44000	0.89444	790,490	18.70	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			5,986.39000	5.98639	6,285,380	18.70	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			480.48000	0.48048	415,920	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			7,951.97000	7.95197	8,290,350	18.55	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,390.47000	4.39047	4,142,150	18.33	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			2,964.80000	2.96480	3,128,570	18.33	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,330.96000	8.33096	7,992,060	18.79	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,044.46000	1.04446	1,117,650	18.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,515.25000	1.51525	1,391,420	17.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			7,385.91000	7.38591	7,676,460	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,495.88000	1.49588	1,373,200	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			7,329.74000	7.32974	7,619,150	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			7,273.87000	7.27387	7,562,130	17.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,594.16000	1.59416	1,465,710	17.80	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			7,053.07000	7.05307	7,336,710	17.80	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			541.86000	0.54186	485,970	17.66	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			11,970.49000	11.97049	12,326,690	17.66	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,476.68000	1.47668	1,355,140	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,157.51000	4.15751	3,907,880	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,756.44000	2.75644	2,926,540	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,192.98000	4.19298	3,942,140	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,728.99000	2.72899	2,897,880	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,122.16000	4.12216	3,873,740	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,784.12000	2.78412	2,955,430	14.47	0.00	0	0
Total R214 Option												0.00	0	15,250
Total For R214												1,081,626,826.31	15,496	49,519
Total for Bond												11,331,044,079.24	121,156	865,225
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			477.03900	477.03900	478.41900	478.41900			481,809,390.00	101	74
GOVI On 05/05/2016 GOVI			485.67900	485.67900	487.08500	487.08500			373,972,830.00	77	406
GOVI On 04/08/2016 GOVI			494.91100	494.91100	496.35300	496.35300			128,676,860.00	26	26
GOVI On 03/11/2016 GOVI			505.15900	505.15900	506.62600	506.62600			0.00	0	0
Total GOVI Future									984,459,080.00	204	506
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			335,710.00000	33.57100	349,510,000		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			335,810.00000	33.58100	349,610,000		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			335,910.00000	33.59100	349,710,000		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			309,250.00000	30.92500	323,310,000		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			309,050.00000	30.90500	323,110,000		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			309,150.00000	30.91500	323,210,000		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			246,370.00000	24.63700	260,790,000		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			246,470.00000	24.64700	260,890,000		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			246,570.00000	24.65700	260,990,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			305,160.00000	30.51600	290,490,000		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			305,060.00000	30.50600	290,390,000		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			304,960.00000	30.49600	290,290,000		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												984,459,080.00	204	506
Total for GOVI												984,459,080.00	204	506
AL37	On	04/02/2016	Index Future			459.30000	459.30000	459.85100	459.85100			0.00	0	2
AL37	On	05/05/2016	Index Future			467.61900	467.61900	468.18100	468.18100			0.00	0	2
AL37	On	04/08/2016	Index Future			476.50700	476.50700	477.08900	477.08900			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			526.43000	526.43000	527.81200	527.81200			0.00	0	0
AL7T	On	05/05/2016	Index Future			535.96500	535.96500	537.37400	537.37400			0.00	0	0
AL7T	On	04/08/2016	Index Future			546.15200	546.15200	547.59900	547.59900			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			477.44500	477.44500	479.02000	479.02000			9,548,900.00	2	296
ALBI	On	05/05/2016	Index Future			486.09300	486.09300	487.69700	487.69700			9,721,860.00	2	402
ALBI	On	04/08/2016	Index Future			495.33200	495.33200	496.97700	496.97700			0.00	0	133
ALBI	On	03/11/2016	Index Future			505.58900	505.58900	507.26300	507.26300			0.00	0	0
Total ALBI Future												19,270,760.00	4	831
Total For ALBI												19,270,760.00	4	831

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			233.53600	233.53600	233.50100	233.50100			747,315,200.00	320	218
IGOV On 05/05/2016 Index Future			237.73700	237.73700	237.70100	237.70100			760,758,400.00	320	952
IGOV On 04/08/2016 Index Future			242.24700	242.24700	242.21500	242.21500			0.00	0	81
IGOV On 03/11/2016 Index Future			247.24400	247.24400	247.20900	247.20900			0.00	0	0
Total IGOV Future									1,508,073,600.00	640	1,251
Total For IGOV									1,508,073,600.00	640	1,251
ILBI On 04/02/2016 Index Future			632.69500	632.69500	632.60200	632.60200			0.00	0	25
ILBI On 05/05/2016 Index Future			643.43200	643.43200	643.33900	643.33900			0.00	0	0
ILBI On 04/08/2016 Index Future			655.11900	655.11900	655.02700	655.02700			0.00	0	157
Total ILBI Future									0.00	0	182
Total For ILBI									0.00	0	182
Total for Index									1,527,344,360.00	644	2,268
JIBAR f On 17/02/2016 Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.13000	92.87000	7.15000	92.85000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.27000	92.73000	7.29000	92.71000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.37000	92.63000	7.38000	92.62000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.54000	92.46000	7.57000	92.43000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.73000	92.27000	7.75000	92.25000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.92000	92.08000	7.94000	92.06000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.07000	91.93000	8.08000	91.92000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.18000	91.82000	8.18000	91.82000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.31000	91.69000	8.31000	91.69000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.40000	91.60000	8.40000	91.60000			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			104.02767	104.02767	103.94971	103.94971			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			101.32259	101.32259	101.24509	101.24509			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			100.21677	100.21677	100.22571	100.22571			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.28314	100.28314	100.28905	100.28905			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			100.74596	100.74596	100.74538	100.74538			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.24691	100.24691	100.24427	100.24427			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			101.41255	101.41255	101.47967	101.47967				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.97004	100.97004	101.03665	101.03665				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 :										13,842,847,519.24	122,004	869,999
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.70445				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	100.91106				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			10.24000	100.90124	10.24000	100.87356			92,160,000,000,000.00	9,000,000,000	4,500,000,000	
Total AA05 SPOT									12,160,000,000,000.00	9,000,000,000	4,500,000,000	
Total For AA05									12,160,000,000,000.00	9,000,000,000	4,500,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.39249				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			10.78500	97.85336	10.78500	97.82528				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.81700	10.00000	104.79000				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	101.62603				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	100.61212				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			10.63000	96.19115	10.63000	96.16378			6,590,600,000,000.00	620,000,000	910,000,000	
Total AB013 SPOT									6,590,600,000,000.00	620,000,000	910,000,000	
Total For AB013									6,590,600,000,000.00	620,000,000	910,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	11.39245	100.00000	11.36486				0.00	0	0

Contract 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	102.25992	10.84000	102.23027				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	8.79605	100.00000	9.60566				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	104.75897	11.37000	104.72714				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	11.45464	100.00000	11.42658				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	89.76511	11.81000	89.73642				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	11.58515	100.00000	11.55678				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	100.31431				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			9.74000	103.24175	9.74000	103.21478				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	105.75500	10.00000	105.72800				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			2.93000	118.77505	2.93000	269.28298				0.00	0	20,000,000
Total ABCPI3 SPOT										0.00	0	20,000,000
Total For ABCPI3										0.00	0	20,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.08524				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	101.67514				0.00	0	0

Contract 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	101.09175				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	101.11821				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	98.76491				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	100.33463				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	100.04689				0.00	500,000,000	500,000,000
Total ABFN12 SPOT										0.00	500,000,000	500,000,000
Total For ABFN12										0.00	500,000,000	500,000,000
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	100.10688				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	100.21617				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	99.84681				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	99.84303				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			2.26000	178.87275	2.26000	178.85647				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	181.49760	2.17000	181.48153				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	194.12663	1.82000	194.11129				0.00	0	0

Contract 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			9.64625	83.32539	9.64625	83.01104				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			9.64625	83.32539	9.64625	83.01104				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.00100				0.00	572,000,000	143,000,000
Total ABN39 SPOT										0.00	572,000,000	143,000,000
Total For ABN39										0.00	572,000,000	143,000,000
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	100.83000				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	100.33287				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	100.42652				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	99.49000				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	98.78000				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	98.49000				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	98.21000				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	100.50098				0.00	0	0

Contract 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	100.33763				0.00	80,000,000	20,000,000
Total ABN58 SPOT										0.00	80,000,000	20,000,000
Total For ABN58										0.00	80,000,000	20,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	96.34000				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	96.11000				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	93.10340	2.88000	111.95353				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	100.49404	2.64000	166.01507				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			2.52000	113.85773	2.52000	218.58085				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	94.61000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.79000	88.60833	10.79000	88.58262				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	107.06000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	36.12000				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	102.34000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	112.10500				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	107.08209	9.63000	107.05458				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	106.09000				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			10.74000	99.77569	10.74000	99.74717				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			10.16000	88.92618	10.16000	88.90211				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	116.61000				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	144.49000				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			10.83500	99.18341	10.83500	99.15482			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	96.45000			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	101.24154			0.00	110,400,000	27,600,000
Total ABN91 SPOT									0.00	110,400,000	27,600,000
Total For ABN91									0.00	110,400,000	27,600,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.73974			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			9.34000	104.82145	9.34000	104.79517			0.00	0	1,501,400,000
Total ABS10 SPOT									0.00	0	1,501,400,000
Total For ABS10									0.00	0	1,501,400,000
ABS11 On 09/04/2021 Spot Bond			10.63500	98.33557	10.63500	98.30773		13,187,400,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								13,187,400,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								13,187,400,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			10.40000	98.22923	10.40000	98.20187			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.86500	96.86241	10.86500	96.83426			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.38500	98.17023	10.38500	98.14293		207,700,000,000.00	20,000,000	10,000,000	
Total ABS14 SPOT								207,700,000,000.00	20,000,000	10,000,000	
Total For ABS14								207,700,000,000.00	20,000,000	10,000,000	
ABS15 On 11/11/2022 Spot Bond			10.80000	97.39659	10.80000	97.36845			0.00	0	0

Contract 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			11.58500	95.56826	11.58500	95.53869			926,800,000,000.00	80,000,000	40,000,000
Total ABS16 SPOT									926,800,000,000.00	80,000,000	40,000,000
Total For ABS16									926,800,000,000.00	80,000,000	40,000,000
ABS17 On 11/11/2027 Spot Bond			11.58500	96.45516	11.58500	96.42532			34,755,000,000,000.00	3,000,000,000	1,580,000,000
Total ABS17 SPOT									14,755,000,000,000.00	3,000,000,000	1,580,000,000
Total For ABS17									14,755,000,000,000.00	3,000,000,000	1,580,000,000
ABS6 On 01/06/2020 Spot Bond			10.32000	94.21324	10.32000	94.18734			36,326,400,000,000.00	3,520,000,000	2,280,000,000
Total ABS6 SPOT									16,326,400,000,000.00	3,520,000,000	2,280,000,000
Total For ABS6									16,326,400,000,000.00	3,520,000,000	2,280,000,000
ABS7 On 11/09/2026 Spot Bond			11.33500	88.12370	11.33500	88.09702			83,879,000,000,000.00	7,400,000,000	3,730,000,000
Total ABS7 SPOT									13,879,000,000,000.00	7,400,000,000	3,730,000,000
Total For ABS7									13,879,000,000,000.00	7,400,000,000	3,730,000,000
ABS9 On 17/03/2016 Spot Bond			8.40500	103.70588	8.40500	103.68223			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			2.33000	220.98447	2.33000	279.96130			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			2.38000	130.83609	2.38000	133.74157			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			2.38000	133.37068	2.38000	136.03683			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	0.01747	100.00000	0.01743			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.06129	100.00000	15.02441			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	89.24205	100.00000	89.02439			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			100.00000		0.00000	77.31010			0.00	0	0

Contract 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	89.21569	100.00000	88.99756				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	99.72026				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	99.72026				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	99.71876				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	99.71876				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	99.72176				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	105.75500	10.00000	105.72800				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	101.06212				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	101.09231				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	101.10445				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	101.08009				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	101.02552				0.00	0	0

Contract 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			11.14500	97.90920	11.14500	97.28049				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	95.40648				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	249.25987				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	249.36086				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	101.04979				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	101.46687				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	99.72476				0.00	0	0

Contract 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	99.96849				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	105.75500	10.00000	105.72800				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	101.46757				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	101.59945				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	101.05346				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	101.60600				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	101.03176				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	100.98902				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	103.85492	10.23000	103.82645				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	105.88895				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			10.70500	98.72810	10.70500	98.69998				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	101.02801				0.00	0	0

Contract 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	122.41557	1.75000	122.40611				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	100.70625				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	100.72689				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	100.68560				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	101.14412				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	101.95734				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	100.67817				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	101.32788				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	100.72276				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	101.00658				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	101.05823				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	101.07407				0.00	0	0

Contract 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	101.07782				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	101.07782				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	100.79279				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	100.71038				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	101.13778				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	101.82970				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	100.79279				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	101.59983				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	101.09856				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	100.75986				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	178.99940				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	181.58041				0.00	0	0

Contract 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	100.96444				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	100.66329				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.54718				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.67900				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.37339				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.70625				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.66990				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.66908				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.03884				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.83375				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	99.87825				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	99.88017				0.00	0	0

Contract 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	101.03394				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	101.01564				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	101.33709				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	100.01850				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.69846				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	101.50685				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.40568	100.00000	21.35267				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.97662				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	94.90000	100.00000	94.67458				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	62.01349	100.00000	61.86326				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.67608	100.00000	15.63768				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	2.44759	100.00000	2.44159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.06576			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	100.06813			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	100.07601			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	100.06450			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			8.09500	101.63946	8.09500	101.61728			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.08110			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	100.09320			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	39.29195	100.00000	39.19062		810,564,680,000,000.00	8,105,646,800	8,105,646,800	
Total AHL01U SPOT								10,564,680,000,000.00	8,105,646,800	8,105,646,800	
Total For AHL01U								10,564,680,000,000.00	8,105,646,800	8,105,646,800	
AHL1A: On 15/04/2020 Spot Bond			100.00000	10.73100	100.00000	10.70333		400,728,990,000,000.00	154,007,289,900	154,007,289,900	
Total AHL1AU SPOT								10,728,990,000,000.00	154,007,289,900	154,007,289,900	
Total For AHL1AU								10,728,990,000,000.00	154,007,289,900	154,007,289,900	
AIR01: On 15/03/2019 Spot Bond			10.17500	99.19304	10.17500	99.16599		0.00	0	0	
Total AIR01 SPOT								0.00	0	0	
Total For AIR01								0.00	0	0	
AIR02: On 30/04/2023 Spot Bond			10.83500	107.25203	10.83500	107.22111		0.00	0	50,000,000	
Total AIR02 SPOT								0.00	0	50,000,000	
Total For AIR02								0.00	0	50,000,000	
AIR03: On 09/03/2016 Spot Bond			8.42500	104.63300	8.42500	104.60904		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.53000	94.72397	10.53000	94.69727				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.53020	100.00000	14.49804				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.13000	93.83801	11.13000	93.81010				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	169.87498	2.89000	169.85663				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.97553				0.00	160,000,000	80,000,000
Total ANG010 SPOT										0.00	160,000,000	80,000,000
Total For ANG010										0.00	160,000,000	80,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.82814				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	100.88988				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	99.90964				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	28.82118	100.00000	28.75059				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	28.12694	100.00000	28.05729				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.63615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				100.00000	0.00000	101.31815				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				100.00000	0.00000	100.90344				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 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
ASN008 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
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	100.98902				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85820				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 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
ASN014 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
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	95.87000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	101.10257				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	114.62612				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.77000	132.39642	2.77000	237.43312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 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
ASN024 On 20/06/2019 Spot Bond				100.00000	0.00000	99.21289				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				100.00000	0.00000	87.60687				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 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
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	101.61834				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.78500	166.47874	2.78500	210.90640				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	100.91077				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051 On 24/09/2016 Spot Bond				100.00000	0.00000	100.87907				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.00000	0.00000	100.42946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.00000	0.00000	100.32919				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	100.25299				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	100.09817				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	100.01654				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	98.76473				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.41599				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	101.05613				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	101.60188				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				100.00000	0.00000	100.61565				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				100.00000	0.00000	84.91323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				100.00000	0.00000	100.58757				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN074 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
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	100.81829				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	100.69386				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	100.94896				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 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
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.75163				0.00	2,600,000	13,300,000
Total ASN083 SPOT										0.00	2,600,000	13,300,000
Total For ASN083										0.00	2,600,000	13,300,000
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.61806				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.81483				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.56025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.27097				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	99.85987				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	101.27676				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	58.33483				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	101.48855				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	100.71451				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 08/03/2021 Spot Bond				100.00000	0.00000	101.34928				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
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	100.00000				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 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	100.10944				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN120 On 20/12/2020 Spot Bond			100.00000	1.37797	100.00000	100.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	54.34698	100.00000	54.22670				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	30.57641	100.00000	30.50152				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	30.66509	100.00000	30.58998				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	30.26602	100.00000	30.19189				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	43.95245	100.00000	43.84481				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	61.60710	100.00000	61.45622				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	22.57598	100.00000	22.52068				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	60.30227	100.00000	60.15458				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN561 On 29/06/2016 Spot Bond			100.00000	88.91769	100.00000	88.70497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.61719	100.00000	1.61323			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	17.44241	100.00000	17.39969			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	101.07171			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	100.61942			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	100.88022			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			10.10000	102.69156	10.10000	102.66392		4,040,000,000,000.00	400,000,000	400,000,000	
Total BAW11 SPOT								4,040,000,000,000.00	400,000,000	400,000,000	
Total For BAW11								4,040,000,000,000.00	400,000,000	400,000,000	
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.72176			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.15497			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	101.68425			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.98500	96.35735	10.98500	96.32920		43,940,000,000,000.00	4,000,000,000	2,000,000,000	
Total BAW19 SPOT								13,940,000,000,000.00	4,000,000,000	2,000,000,000	
Total For BAW19								13,940,000,000,000.00	4,000,000,000	2,000,000,000	
BAW21 On 24/03/2022 Spot Bond			11.05500	95.70708	11.05500	95.67880			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.34926			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	22.07973	100.00000	22.02565				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	102.41746				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			9.89000	103.47084	9.89000	103.44356				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			11.36047	101.40166	11.36047	101.37161				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	101.04581				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			12.51701	100.07004	12.51701	99.88105				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	101.06953				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			11.61047	100.98450	11.61047	100.95516				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			11.61047	101.24618	11.61047	101.07657				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	101.19144	11.06000	101.22391				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.79623	99.04925	10.79623	100.82418				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.45475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11543				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	101.11543				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			12.53235	98.89292	12.53235	99.50188				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			13.17500	98.89245	13.17500	97.93323				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			13.10000	80.82955	13.10000	96.28138				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	100.60936				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			13.09500	78.57331	13.09500	95.58516				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	100.59279				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.60660				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.60660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 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
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.58616				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.99827				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.99827				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.58727				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.96564				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.99838				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.00000	0.00000	100.50966				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			14.36047	101.68709	14.36047	101.65236				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.80789	101.22931	15.80789	101.07761				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			14.72641	100.87508	14.72641	101.04009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.78496				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	100.78496				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	100.78496				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	100.81222				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	100.68920				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	53.43624	100.00000	53.33486				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	20.41491	100.00000	20.36491				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	18.57986	100.00000	18.53436				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	11.46905	100.00000	11.44096				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	11.48031	100.00000	11.45188				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.86663	100.00000	13.83267				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.01519	100.00000	11.98576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263				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	92.87532	100.00000	92.63959				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	100.23330				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	100.53863				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	100.12289				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	101.29903				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	12.01309	100.00000	11.98367				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	12.01309	100.00000	11.98367				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			2.23000	102.21550	2.23000	186.22966				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.35500	90.90157	9.35500	146.86731				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.35500	92.29621	9.35500	147.41305				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			9.74000	90.99781	9.74000	90.97417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BEER0 On 28/03/2018 Spot Bond			9.33500	98.32384	9.33500	98.29920				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	10.26225	100.00000	10.23684				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	8.88066	100.00000	8.85867				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	8.88066	100.00000	8.85867				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	9.42128	100.00000	9.39795				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	12.60495	100.00000	12.57373				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	17.41047	100.00000	17.36737				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.25037				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	100.67731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.27496				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	100.29385				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	100.34633				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	82.72727	100.00000	82.53968				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	100.01236				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	100.01360				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	100.01401				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	100.01894				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	100.02551				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	51.95886	100.00000	51.83161				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	51.95886	100.00000	51.83161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.13267				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	101.15345				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			9.39000	102.83308	9.39000	102.80716				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	101.21575				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	101.32630				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	37.22435	100.00000	37.13318				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	37.22435	100.00000	37.13318				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	102.93782				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			12.36000	97.77945	12.36000	97.74724			247,200,000,000.00	20,000,000	10,000,000	
Total BGL02 SPOT									247,200,000,000.00	20,000,000	10,000,000	
Total For BGL02									247,200,000,000.00	20,000,000	10,000,000	
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	102.04832				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			12.78500	84.06314	12.78500	96.17641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.93000	96.32716	12.93000	98.99820			258,600,000,000.00	20,000,000	10,000,000
Total BGL05 SPOT									258,600,000,000.00	20,000,000	10,000,000
Total For BGL05									258,600,000,000.00	20,000,000	10,000,000
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.67520			0.00	40,000,000	20,000,000
Total BGL06 SPOT									0.00	40,000,000	20,000,000
Total For BGL06									0.00	40,000,000	20,000,000
BGL07 On 03/09/2027 Spot Bond			12.83000	98.94047	12.83000	100.53134			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	101.72053			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			12.93000	95.70393	12.93000	98.28564			775,800,000,000.00	60,000,000	30,000,000
Total BGL09 SPOT									775,800,000,000.00	60,000,000	30,000,000
Total For BGL09									775,800,000,000.00	60,000,000	30,000,000
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	107.33562			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	101.50548			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	101.46188			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	100.44799			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			10.05500	97.49376	10.05500	97.46763			47,258,500,000,000.00	4,700,000,000	2,800,000,000
Total BID06 SPOT									17,258,500,000,000.00	4,700,000,000	2,800,000,000
Total For BID06									17,258,500,000,000.00	4,700,000,000	2,800,000,000
BIDC50 On 05/02/2016 Spot Bond				100.00000	0.00000	99.72890			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	98.40378			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC51 SPOT										0.00	0	0
Total For B IDC51										0.00	0	0
BLG1A 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	100.19519				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	100.97326				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	102.35455				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC06 On 12/02/2016 Spot Bond				100.00000	0.00000	101.30648				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06 On 22/02/2016 Spot Bond				100.00000	0.00000	101.13254				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				100.00000	0.00000	100.81780				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.00000	0.00000	100.01967				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC08 On 05/02/2016 Spot Bond				100.00000	0.00000	99.72667				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC08 On 18/02/2016 Spot Bond				100.00000	0.00000	99.47613				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	97.73913				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08 On 23/02/2016 Spot Bond				100.00000	0.00000	99.38293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.64477				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	99.07943				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	98.54352				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	99.58959				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	99.47545				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	99.64693				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	99.30570				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	100.03594				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	0.00000	97.94104				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC096 On 03/08/2016 Spot Bond			100.00000	75.62327	100.00000	75.41436			080,000,000,000,000.00	20,800,000,000	15,800,000,000	
Total BTC097 SPOT									10,000,000,000,000.00	20,800,000,000	15,800,000,000	
Total For BTC097									10,000,000,000,000.00	20,800,000,000	15,800,000,000	
BUS011 On 30/09/2016 Spot Bond			100.00000	58.45718	100.00000	58.31402			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	100.84362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87440				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	100.75885				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	101.70113				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	24.21946	100.00000	24.16014				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			10.59000	106.06816	10.59000	106.03809				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	102.76500				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.94000	102.96503	8.94000	102.94037				0.00	0	519,300,000
Total CBL11 SPOT										0.00	0	519,300,000
Total For CBL11										0.00	0	519,300,000
CBL12 On 06/09/2018 Spot Bond			16.27500	94.57629	16.27500	94.53565				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	97.59814				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			14.07500	94.12980	14.07500	94.09463				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			10.04000	101.31463	10.04000	101.28737				0.00	0	500,000,000
Total CBL16 SPOT										0.00	0	500,000,000
Total For CBL16										0.00	0	500,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.36037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			14.07500	96.77029	14.07500	96.73453			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	95.94475			0.00	220,000,000	0
Total CBL20 SPOT									0.00	220,000,000	0
Total For CBL20									0.00	220,000,000	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.91243			0.00	468,000,000	117,000,000
Total CBL21 SPOT									0.00	468,000,000	117,000,000
Total For CBL21									0.00	468,000,000	117,000,000
CBL22 On 06/05/2020 Spot Bond			11.78500	91.35389	11.78500	91.32515			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	101.86336			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.04940			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			11.26000	107.93023	11.26000	107.89793		5,310,216,000,000.00		471,600,000	471,600,000
Total CCT01 SPOT								5,310,216,000,000.00		471,600,000	471,600,000
Total For CCT01								5,310,216,000,000.00		471,600,000	471,600,000
CCT02 On 12/06/2024 Spot Bond			11.31500	103.30565	11.31500	103.27458		15,841,000,000,000.00		1,400,000,000	350,000,000
Total CCT02 SPOT								15,841,000,000,000.00		1,400,000,000	350,000,000
Total For CCT02								15,841,000,000,000.00		1,400,000,000	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.16500	104.33050	11.16500	104.29937		0.00		0	0
Total CCT03 SPOT								0.00		0	0
Total For CCT03								0.00		0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.84438			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.79000	104.12765	12.79000	104.09183			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	102.26992			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.81803				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	105.75520	10.00000	105.72760				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	100.61266				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	101.17288				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	100.21683				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	13.45509	100.00000	13.42177				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	25.09417	100.00000	25.03271				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	23.33037	100.00000	23.27323				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	100.65054				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85702				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	100.88975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.92768				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	101.70024				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	101.83484				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	100.91810				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
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.06561				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.95285	10.11000	100.92550				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	100.60787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	128.26311	2.76000	128.24976				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	125.71159	3.14000	128.28154				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	103.59153	8.25000	103.56840				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.08000	134.04984	3.08000	127.95256				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	133.54681	2.40000	127.47477				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45646				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.49500	101.91764	9.49500	101.89181				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.02283				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.29007				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.54500	101.92675	9.54500	101.90079				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.54500	101.92675	9.54500	101.90079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.59500	100.63037	9.59500	100.60460				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	101.07431				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	101.17912				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	105.75500	10.00000	105.72800				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	105.75500	10.00000	105.72800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	99.75728				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	101.64953				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	104.18230	9.35000	104.15644				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	104.18230	9.35000	104.15644				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.32326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.11822				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37730				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37730				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37730				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.06942				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			10.50500	101.23870	10.50500	101.21022				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	100.18327				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN264 On 20/06/2017 Spot Bond				100.00000	0.00000	103.63461				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN265 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89565				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0
CLN266 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89159				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN267 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19926				0.00	0	0
Total CLN267 SPOT										0.00	0	0
Total For CLN267										0.00	0	0
CLN268 On 22/05/2017 Spot Bond				100.00000	0.00000	101.59542				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.82488				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	101.33795				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	101.88862				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	100.08652				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	101.79177				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	101.08511				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	100.95684				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	102.30445				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	105.75500	10.00000	105.72800				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	100.77609				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.94656				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	100.82730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.14379				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	100.80305				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	101.11337				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	100.55773				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	188.66213				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	101.97661				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	188.95412				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	187.88716				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	188.67910				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	183.55749				0.00	0	0
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	183.60108				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.60654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.07000	90.65792	12.07000	90.62873				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.59000	92.13905	12.59000	92.10814				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.53445				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.80266				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.57082				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	99.90520				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	99.71576				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	106.69338	8.80500	102.29856				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	99.90433				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.74091				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	100.75328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.80103				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.09876				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51251				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	86.94953				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.19627				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.53445				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2018 Spot Bond				100.00000	0.00000	162.76255				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN335 On 28/07/2017 Spot Bond				100.00000	0.00000	99.83060				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.92164				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.53736				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50340				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.24469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.96450				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.77798				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	99.83212				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	99.86327				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	100.52280				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.08773				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	101.46471				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 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
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	100.01746				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	101.83618				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.65088				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			11.25000	100.30911	11.25000	100.27895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.01995				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.90875				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.93500	100.32251	13.93500	99.76714				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	102.12014				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.96500	94.28946	13.96500	100.09485				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.30501	10.02000	105.27672				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	102.12014				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	99.87538				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	91.49158				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.00467				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.02541				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	101.02557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.55598				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			11.33000	98.20125	11.33000	97.75628				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	100.61406				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	100.78045				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	101.70145	10.98000	101.67159				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	104.14321	11.00000	104.11259				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	101.14709				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	100.22839				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			13.72500	96.13341	13.72500	95.60897				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	100.86510				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.02528				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	100.16968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.09257				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	100.65334				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	100.67734				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.47069				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	100.71451				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	101.07924				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	101.11702				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	100.97316				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	101.51365				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.50471				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	100.71451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.80103				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80098				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49946				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	101.66573				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	100.91568				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	78.22400				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.71602				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	99.92707				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	100.08149				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.79279				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.79691				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.08188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.78457				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.94046				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.82569				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.08697				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.51016	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.14611				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.86674				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	43.14792	7.01000	43.63479				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.87494				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	99.83454				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.17248				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	101.07912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.17248				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	104.60173				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	101.05064				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	100.81747				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	102.54905				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	101.03842				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	98.02714				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	101.20083				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	101.25743				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	101.30583				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	98.71047				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.48777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	100.78869				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.07156				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.42309				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond			100.00000	1.44832	100.00000	1.44473				0.00	0	30,000,000,000
Total CLN439 SPOT										0.00	0	30,000,000,000
Total For CLN439										0.00	0	30,000,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	167.13991				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			9.74000	90.99781	9.74000	90.97417				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			9.35500	33.50646	9.35500	146.86731				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			9.35500	33.97639	9.35500	147.41305				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.53850				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.73487				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	101.08647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.01820				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	101.03167				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	100.23993				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	100.72276				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	99.90520				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	100.66163				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.00116				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	100.99506				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.00110				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	100.72276				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.75364				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	100.45354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.67500	105.93334	9.67500	105.36432				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			9.64000	100.19292	9.64000	100.16715			16,002,400,000,000.00	1,660,000,000	7,740,000,000	
Total COJ04 SPOT									16,002,400,000,000.00	1,660,000,000	7,740,000,000	
Total For COJ04									16,002,400,000,000.00	1,660,000,000	7,740,000,000	
COJ05 On 05/06/2023 Spot Bond			10.83500	108.84180	10.83500	108.81043			0.00	0	0	
Total COJ05 SPOT									0.00	0	0	
Total For COJ05									0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			10.99500	103.14422	10.99500	103.11390			0.00	0	0	
Total COJ07 SPOT									0.00	0	0	
Total For COJ07									0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			11.03000	97.02445	11.03000	96.99599			0.00	0	180,000,000	
Total COJG01 SPOT									0.00	0	180,000,000	
Total For COJG01									0.00	0	180,000,000	
COT01 On 03/04/2023 Spot Bond			11.40000	92.07964	11.40000	92.05175			0.00	0	0	
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.08500	91.59841	12.08500	91.56906			16,919,000,000,000.00	1,400,000,000	350,000,000	
Total COT02 SPOT									16,919,000,000,000.00	1,400,000,000	350,000,000	
Total For COT02									16,919,000,000,000.00	1,400,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			12.08500	84.96151	12.08500	84.93428			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	101.47531			0.00	0	0	
Total CPL003 SPOT									0.00	0	0	
Total For CPL003									0.00	0	0	
CPL01U On 12/12/2019 Spot Bond			100.00000	12.61981	100.00000	12.58891			0.00	0	0	
Total CPL01U SPOT									0.00	0	0	
Total For CPL01U									0.00	0	0	
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.51891			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	100.93104			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.20051				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	11.33904	100.00000	11.31126				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	18.02416	100.00000	17.98001				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	64.34816	100.00000	64.14726				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	16.10783	100.00000	16.06838				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	18.79491	100.00000	18.74837				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			13.30500	86.81866	13.30500	86.35903				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	23.32578	100.00000	23.26865				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	15.43518	100.00000	15.39738				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	24.03071	100.00000	23.97186				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.91500	99.33362	8.91500	99.30983				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	101.42206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.25830			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	101.24330			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	99.85261			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	85.33100	100.00000	85.14670			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	101.22303			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	100.52370			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	101.65327			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DLTC13 On 03/08/2016 Spot Bond			100.00000	77.45103	100.00000	100.00000		440,000,000,000,000.00	4,400,000,000	4,400,000,000	
Total DLTC13 SPOT								10,000,000,000,000.00	4,400,000,000	4,400,000,000	
Total For DLTC13								10,000,000,000,000.00	4,400,000,000	4,400,000,000	
DNG60 On 04/08/2017 Spot Bond			100.00000	38.82801	100.00000	38.74942		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	100.92001				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	100.29857				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	100.80513				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	58.03814				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			10.52500	95.17373	10.52500	95.14706				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.39500	104.35576	8.39500	104.33247				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.30000	97.21663	10.30000	97.19011		352,260,000,000.00		34,200,000	2,529,800,000	
Total DV22 SPOT								352,260,000,000.00		34,200,000	2,529,800,000	
Total For DV22								352,260,000,000.00		34,200,000	2,529,800,000	
DV23 On 27/02/2023 Spot Bond			10.73000	100.83780	10.73000	100.80916		2,146,000,000,000.00		200,000,000	129,100,000	
Total DV23 SPOT								2,146,000,000,000.00		200,000,000	129,100,000	
Total For DV23								2,146,000,000,000.00		200,000,000	129,100,000	
DV24 On 18/02/2024 Spot Bond			10.66000	99.34485	10.66000	99.31681				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.72000	100.38351	10.72000	100.35503				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	101.10544				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.48500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	101.12272			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	101.13370			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	100.66007			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	100.68801			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	101.54438			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	100.67852			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	100.33330			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			9.39500	114.90322	9.39500	114.87424		71,402,000,000,000.00	7,600,000,000	3,800,000,000	
Total E170 SPOT								71,402,000,000,000.00	7,600,000,000	3,800,000,000	
Total For E170								71,402,000,000,000.00	7,600,000,000	3,800,000,000	
ECN20 On 14/03/2020 Spot Bond			10.42000	101.27797	10.42000	101.24971		0.00	0	25,000,000,000	
Total ECN20 SPOT								0.00	0	25,000,000,000	
Total For ECN20								0.00	0	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			10.58500	100.15067	10.58500	100.12228		264,625,000,000,000.00	25,000,000,000	50,000,000,000	
Total ECN22 SPOT								264,625,000,000,000.00	25,000,000,000	50,000,000,000	
Total For ECN22								264,625,000,000,000.00	25,000,000,000	50,000,000,000	
ECN24 On 14/03/2024 Spot Bond			10.78000	99.50296	10.78000	99.47427		0.00	0	25,000,000,000	
Total ECN24 SPOT								0.00	0	25,000,000,000	
Total For ECN24								0.00	0	25,000,000,000	
ECN32 On 14/03/2032 Spot Bond			3.02000	101.85000	3.02000	101.83859		75,500,000,000,000.00	25,000,000,000	50,000,000,000	

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 ECN32 SPOT									'5,500,000,000,000.00	25,000,000,000	50,000,000,000
Total For ECN32									'5,500,000,000,000.00	25,000,000,000	50,000,000,000
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	103.22094			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	102.12923			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	102.15698			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	16.71560	100.00000	16.67466			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	101.06500	2.47500	101.05518			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			2.36500	125.48248	2.37500	125.33998			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	112.95142	2.36000	112.94079			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	112.39648	2.36000	112.38591			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.37000	105.10572	2.37000	105.09584			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45500	101.52955	2.45500	101.51973				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			10.83500	99.27054	10.83500	99.24177				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			10.73500	104.24963	10.73500	104.21968				0.00	0	210,000,000
Total EMM02 SPOT										0.00	0	210,000,000
Total For EMM02										0.00	0	210,000,000
EMM03 On 04/05/2024 Spot Bond			11.13500	96.77759	11.13500	96.74879				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			11.81000	85.01921	11.81000	91.01163				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			11.95000	94.80313	11.95000	97.39037				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			11.74000	92.86703	11.74000	95.69771				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.23787				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	101.09570				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	99.91071				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	99.91384				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.62963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.41016				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	10.09895	100.00000	10.07422				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	4.13653	100.00000	4.12640				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC10 On 23/02/2016 Spot Bond				100.00000	0.00000	101.52248				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				100.00000	0.00000	101.14781				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC12 On 22/08/2016 Spot Bond				100.00000	0.00000	101.21161				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC13 On 04/02/2016 Spot Bond				100.00000	0.00000	101.41701				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC14 On 04/05/2016 Spot Bond				100.00000	0.00000	101.49446				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC15 On 04/11/2016 Spot Bond				100.00000	0.00000	101.55320				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC16 On 22/08/2016 Spot Bond			100.00000	77.14018	100.00000	100.00000				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	96.85051				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	99.62998				0.00	0	0

Contract 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			11.35500	97.70950	11.35500	97.68001				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	98.16769				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	99.88141				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	92.14163	100.00000	91.91798				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	101.75901				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	101.86685				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	105.75500	10.00000	105.72800				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	101.68370				0.00	0	0

Contract 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	101.30142			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	101.34544			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	101.60814			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	101.58655			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	101.68367			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	101.75694			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			9.16500	102.87070	9.16500	102.84551		429,204,839,153,000.00	155,941,608,200	35,918,004,100	
Total ES18 SPOT								19,204,839,153,000.00	155,941,608,200	35,918,004,100	
Total For ES18								19,204,839,153,000.00	155,941,608,200	35,918,004,100	
ES23 On 25/01/2023 Spot Bond			9.91500	100.71594	9.91500	100.68917		292,573,806,966,000.00	29,508,200,400	7,920,500,000	
Total ES23 SPOT								12,573,806,966,000.00	29,508,200,400	7,920,500,000	
Total For ES23								12,573,806,966,000.00	29,508,200,400	7,920,500,000	
ES26 On 02/04/2026 Spot Bond			10.20500	88.00270	10.20500	87.97878		396,187,537,343,000.00	38,822,884,600	18,042,800,000	
Total ES26 SPOT								16,187,537,343,000.00	38,822,884,600	18,042,800,000	
Total For ES26								16,187,537,343,000.00	38,822,884,600	18,042,800,000	
ES33 On 15/09/2033 Spot Bond			10.82500	77.01370	10.77000	77.33381		533,517,634,445,000.00	141,664,446,600	70,079,523,300	
Total ES33 SPOT								13,517,634,445,000.00	141,664,446,600	70,079,523,300	
Total For ES33								13,517,634,445,000.00	141,664,446,600	70,079,523,300	
ES42 On 25/04/2042 Spot Bond			10.89500	81.74358	10.89500	81.71988		414,465,576,604,000.00	38,041,815,200	43,370,907,600	
Total ES42 SPOT								14,465,576,604,000.00	38,041,815,200	43,370,907,600	
Total For ES42								14,465,576,604,000.00	38,041,815,200	43,370,907,600	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.90207			0.00	0	0

Contract 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	99.12773				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	100.32328				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	100.81782				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	101.62527				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	101.15223				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	101.51891				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	101.51781				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	101.40220				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	101.12091				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	101.20204				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	100.20003				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	100.28294				0.00	0	0

Contract 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	100.87839				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.90622				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	0.11937	100.00000	0.11908				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	0.11937	100.00000	0.11908				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	10.44129	100.00000	10.41544				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	10.16467	100.00000	10.13950				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	101.10485				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.61605				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	101.22939				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	101.31235				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			10.67500	95.78308	10.67500	95.75588				0.00	0	50,000,000
Total FRB05 SPOT										0.00	0	50,000,000
Total For FRB05										0.00	0	50,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.08830				0.00	0	0

Contract 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	101.08822				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	100.17071				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	102.91083				0.00	0	160,000,000
Total FRB11 SPOT										0.00	0	160,000,000
Total For FRB11										0.00	0	160,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.37490				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	101.53908				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			11.48500	92.89705	11.48500	95.92103				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	102.89136				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	100.69863				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.70903				0.00	0	1,000,000,000
Total FRB17 SPOT										0.00	0	1,000,000,000
Total For FRB17										0.00	0	1,000,000,000
FRBC2 On 21/12/2018 Spot Bond			11.52500	102.61158	11.52500	102.58017				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.13268				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			2.38000	135.14307	2.38000	136.03683				0.00	0	0

Contract 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			2.72000	120.39806	2.72000	272.96415				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	107.79917	2.59500	114.57819				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	94.80978	3.21000	156.62235				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			3.28000	102.84430	3.28000	197.43354				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.41800	70.84410	7.41800	70.32699				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.34000	45.87581	9.34000	45.00960				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.58000	44.52521	9.58000	43.61580				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	37.22435	100.00000	37.13318				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.41007				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20845				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04998				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14997				0.00	0	0

Contract 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	100.32081	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	100.32081	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	100.79279				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	100.75739				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	101.23890				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	100.78045				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	100.25775	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	100.82733				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	101.00989				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	100.98132				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	31.11483	100.09221	31.03857				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	100.71203				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	87.97063				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	101.12547				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	91.52375	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	101.13770				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	101.04138				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	100.74338				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	100.96090				0.00	0	0

Contract 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	100.73101				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	71.25823	13.22500	71.23276				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	100.69139				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	100.69222				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	101.43984				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	100.72194				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	100.26676	3.82500	103.72051				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	100.75163				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	100.75163				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	101.42738				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	100.53445				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	98.66318				0.00	0	0

Contract 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	100.71038				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	100.69469				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	102.01707				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	100.80678				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	101.56361				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	53.31957				0.00	1,220,240,000	3,747,320,000
Total FRC181 SPOT										0.00	1,220,240,000	3,747,320,000
Total For FRC181										0.00	1,220,240,000	3,747,320,000
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	102.22524				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	100.92001				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	101.33492				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	100.68726				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	100.74338				0.00	0	0

Contract 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	100.74338				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	101.07447				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	100.64505				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	100.68039				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	100.57558				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	105.75500	10.00000	105.72800				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	100.52890				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	100.78292				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	100.46710				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	100.51399				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	100.46581				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	100.46710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.34624				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	100.31179				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	100.34624				0.00	140,000,000	70,000,000
Total FRC202 SPOT										0.00	140,000,000	70,000,000
Total For FRC202										0.00	140,000,000	70,000,000
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.31041				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	99.90481				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	99.97648	8.75000	101.80366				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	104.72829				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	11.37149	100.00000	11.34364				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	10.49022	100.00000	10.46453				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	96.39950				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	14.01707	100.00000	13.98274				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.77836				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	39.35535	100.00000	39.25896				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	99.90748				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	11.09800	100.00000	11.07081				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	31.85536	100.00000	31.77819				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	99.90744				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	31.83332	100.00000	31.75620				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	99.90765				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	99.91203				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	99.99991				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	99.99979				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			3.19000	130.14125	3.19000	130.12609				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	101.80687				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	101.78334			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	101.78334			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	101.75467			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	101.16581			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	101.02112			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	100.93247			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	100.78045			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	100.52651			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	100.12765			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			4.07000	124.05088	4.07000	125.53314			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	101.11732			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	101.27234			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	101.33923			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	100.09927			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			3.72000	111.54999	3.72000	126.41688			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	101.14253			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			3.77000	103.94071	3.77000	126.07321			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			3.75000	102.02360	3.75000	126.21055			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			3.70000	99.67074	3.70000	132.04336			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			3.77000	100.96876	3.77000	145.47934			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	100.11859			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.00112			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	101.13526			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	101.31545			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	101.26922			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	100.76234			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	100.76151			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	101.03913			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	102.35257			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	16.76280	100.00000	16.72174			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	41.56630	100.00000	41.46450			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	63.53600	100.00000	63.38208			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	13.39006	100.00000	13.35726			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	101.23477			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.45819			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	100.45199			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	99.37969			0.00	2,800,000,000	1,400,000,000
Total FRJ20 SPOT									0.00	2,800,000,000	1,400,000,000
Total For FRJ20									0.00	2,800,000,000	1,400,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.47775			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	102.35332			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			2.13800	84.53340	2.13800	109.06801			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	104.95483	2.57500	113.75475			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	100.23992			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	100.36666	10.38000	99.94432			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	100.36666	10.38000	99.94432			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71500	102.31695	2.71500	111.07217			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			2.72000	212.78005	2.72000	212.75801			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68500	111.65208	2.68500	111.64060			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.75000	211.92308	2.75000	211.90097			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	102.26960			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	110.16433	3.08000	110.15181			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.88000	108.01876	2.88000	108.00707			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	60.29800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.88000	108.01876	2.88000	108.00707			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			2.87000	115.53654	2.87000	208.51462			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			2.92000	113.89087	2.92000	207.12317			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	100.19810	2.61000	100.18799			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			2.95000	162.83850	2.95000	206.29376			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	90.30480	3.15500	103.12106			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.25000	99.10190	3.25000	155.98666			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			3.60500	83.54018	3.60500	95.68858			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	99.22921	3.24000	156.14532			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	155.21476	3.30000	155.19630			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			3.46000	193.56880	3.46000	192.79787			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	81.44767			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	84.22194	3.53500	96.80099			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	84.58935	3.50500	97.28254			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	87.17658	3.31500	100.40086			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	158.24275	3.11000	158.22472			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			3.23000	198.76884	3.23000	198.74552			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	101.36865			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	100.92127			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	106.35167			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	156.02745	3.24000	156.14532			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	156.02745	3.24000	156.14532			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			2.48000	122.28547	2.48000	277.24504			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			2.37000	123.16232	2.37000	279.23387			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			3.09000	117.55600	3.09000	266.51804			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			2.85000	99.49073	2.85000	132.57081			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	100.11216			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.38000	136.04971	2.38000	136.03683			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	100.32470			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.59917			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.99976			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	110.75017	2.55500	110.73919			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	44.83204	104.97509	44.71610			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	47.54722	101.07593	47.42965			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	41.71978	100.44759	41.61719			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	45.93921	100.76967	45.82592			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			2.24000	120.02341	2.24000	120.01256			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	95.71303	2.54000	115.09257			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	99.09858			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.57000	95.47951	2.57000	114.81168			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.62828			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			2.57000	121.57358	2.57000	275.63040			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	99.91115			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	101.54813			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			7.81500	103.23756	7.81500	103.21582			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.68000	103.05933	8.68000	103.03527			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.92500	106.31313	8.92500	106.28777		20,706,000,000,000.00	2,320,000,000	1,810,000,000	
Total FRX18 SPOT								20,706,000,000,000.00	2,320,000,000	1,810,000,000	
Total For FRX18								20,706,000,000,000.00	2,320,000,000	1,810,000,000	
FRX19 On 15/11/2019 Spot Bond			9.68000	99.89299	9.68000	99.86705		0.00	0	2,000,000,000	
Total FRX19 SPOT								0.00	0	2,000,000,000	
Total For FRX19								0.00	0	2,000,000,000	
FRX20 On 01/10/2020 Spot Bond			10.00500	98.43393	10.00500	98.40768		0.00	0	183,500,000	
Total FRX20 SPOT								0.00	0	183,500,000	
Total For FRX20								0.00	0	183,500,000	
FRX23 On 28/02/2023 Spot Bond			10.76000	88.74010	10.76000	88.71441		0.00	0	20,000,000	
Total FRX23 SPOT								0.00	0	20,000,000	
Total For FRX23								0.00	0	20,000,000	
FRX24 On 10/12/2024 Spot Bond			10.90500	100.77805	10.90500	100.74882		0.00	0	20,000,000	
Total FRX24 SPOT								0.00	0	20,000,000	
Total For FRX24								0.00	0	20,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			11.28500	92.36289	11.28500	92.33518			11,285,000,000,000.00	1,000,000,000	670,000,000
Total FRX26 SPOT									11,285,000,000,000.00	1,000,000,000	670,000,000
Total For FRX26									11,285,000,000,000.00	1,000,000,000	670,000,000
FRX30 On 31/01/2030 Spot Bond			11.46500	88.31746	11.46500	88.29041			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.56000	89.79230	11.56000	89.76489			0.00	0	75,000,000
Total FRX31 SPOT									0.00	0	75,000,000
Total For FRX31									0.00	0	75,000,000
FRX45 On 14/04/2045 Spot Bond			11.40500	73.78255	11.40500	73.76019			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	100.89736			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	100.90958			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	100.94007			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	100.98889			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	101.02550			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	101.18396			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	101.54297			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.43490			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.59899				0.00	680,000,000	340,000,000
Total FS2A5 SPOT										0.00	680,000,000	340,000,000
Total For FS2A5										0.00	680,000,000	340,000,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.66123				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	101.71308				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	101.94117				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	2.71418	100.00000	2.70761				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	0.45536	100.00000	0.45426				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.06129	100.00000	15.02441				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.52687	100.00000	2.52068				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.42394	100.00000	0.42290				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	100.43192				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			10.39000	102.02281	10.39000	101.99457				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	101.17631				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	101.21478				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	101.23016				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.33005				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.45282				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	101.52946				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	101.30659				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	12.46545	100.00000	12.43492				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	31.02463	100.00000	30.94864				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	14.76022	100.00000	14.72408				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	11.84067	100.00000	11.81198				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.91341				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0

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	99.91024				0.00	780,000,000	390,000,000
Total GRH1A3 SPOT										0.00	780,000,000	390,000,000
Total For GRH1A3										0.00	780,000,000	390,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	99.90630				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	99.90083				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	99.87897				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	101.46108				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	101.18923				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	101.66496				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	100.89630				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	100.39414				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
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.56678				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.09858				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.02778	100.00000	12.99622				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	101.12388				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	100.04353				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	99.82555				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	101.39861				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	100.13728				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	9.00048	100.00000	8.97844				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.00048	100.00000	8.97844				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.54783	100.00000	9.52445				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.54783	100.00000	9.52445				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	10.25157	100.00000	10.22646				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	10.25157	100.00000	10.22646				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	11.11168	100.00000	11.08447				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.33797			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	100.45897			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	102.28274			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	105.75500	10.00000	105.72800			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			10.27000	104.25137	10.27000	104.22300			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	101.92044			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	101.80645			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			9.62000	100.59569	9.62000	100.56973		6,745,330,436,000.00	701,177,800	750,588,900	
Total HWAY20 SPOT								6,745,330,436,000.00	701,177,800	750,588,900	
Total For HWAY20								6,745,330,436,000.00	701,177,800	750,588,900	
HWAY2 On 07/12/2023 Spot Bond			2.36000	123.24241	2.36000	279.41553		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			2.23000	126.99227	2.23000	287.91822		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			2.52000	98.12578	2.52000	99.69703		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			10.95500	86.72700	10.95500	86.70159		45,353,700,000,000.00	4,140,000,000	11,670,000,000	
Total HWAY34 SPOT								15,353,700,000,000.00	4,140,000,000	11,670,000,000	
Total For HWAY34								15,353,700,000,000.00	4,140,000,000	11,670,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.90500	86.86413	10.90500	86.83880			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	56.06256	100.00000	55.92526			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	57.93308	100.00000	57.79119			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	61.71339	100.00000	61.56389			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	105.75500	10.00000	105.72800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.91000	121.18218	1.93000	120.97383		226,879,371,774,000.00	118,785,011,400	50,986,346,900	
Total I2025 SPOT								26,879,371,774,000.00	118,785,011,400	50,986,346,900	
Total For I2025								26,879,371,774,000.00	118,785,011,400	50,986,346,900	
I2033 On 28/02/2033 Spot Bond			1.97000	101.95348	1.97000	101.94494		1,034,143,620,000.00	524,946,000	16,207,000,000	
Total I2033 SPOT								1,034,143,620,000.00	524,946,000	16,207,000,000	
Total For I2033								1,034,143,620,000.00	524,946,000	16,207,000,000	
I2038 On 31/01/2038 Spot Bond			1.95500	126.61184	1.95500	126.60133		117,946,850,459,000.00	60,330,869,800	178,767,066,600	
Total I2038 SPOT								17,946,850,459,000.00	60,330,869,800	178,767,066,600	
Total For I2038								17,946,850,459,000.00	60,330,869,800	178,767,066,600	
I2046 On 31/03/2046 Spot Bond			2.00000	127.12093	2.00000	127.11025		40,389,678,800,000.00	20,194,839,400	90,286,062,100	
Total I2046 SPOT								10,389,678,800,000.00	20,194,839,400	90,286,062,100	
Total For I2046								10,389,678,800,000.00	20,194,839,400	90,286,062,100	
I2050 On 31/12/2050 Spot Bond			1.95000	137.11776	1.95000	137.10638		21,450,851,370,000.00	11,000,436,600	37,680,184,469	
Total I2050 SPOT								21,450,851,370,000.00	11,000,436,600	37,680,184,469	
Total For I2050								21,450,851,370,000.00	11,000,436,600	37,680,184,469	
IBL21 On 15/03/2016 Spot Bond			9.09500	103.74680	9.09500	103.72120		0.00	0	10,000,000	
Total IBL21 SPOT								0.00	0	10,000,000	
Total For IBL21								0.00	0	10,000,000	
IBL22 On 15/03/2018 Spot Bond			9.14000	105.50210	9.14000	105.47620		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28 On 18/08/2016 Spot Bond			8.91500	103.50685	8.91500	103.48232			0.00	0	30,000,000
Total IBL28 SPOT									0.00	0	30,000,000
Total For IBL28									0.00	0	30,000,000
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.02158			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			2.54000	98.76066	2.54000	133.53397			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.45000	101.69852	2.45000	135.51415			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	101.02452			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			9.26000	102.04848	9.26000	102.02324			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	101.48679			0.00	400,000,000	460,000,000
Total IBL42 SPOT									0.00	400,000,000	460,000,000
Total For IBL42									0.00	400,000,000	460,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.75500	10.00000	105.72800			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			10.00500	96.08379	10.00500	96.05816			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.45000	90.28126	10.45000	90.25600			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.96080			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.44000	98.48600	9.44000	98.46119			0.00	0	70,000,000
Total IBL49 SPOT									0.00	0	70,000,000
Total For IBL49									0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			10.44000	95.36402	10.44000	95.33736			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	99.97212			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	99.23888			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			8.24500	99.64109	8.24500	99.61945			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			9.78500	96.48980	9.78500	96.46448			0.00	0	1,030,000,000
Total IBL55 SPOT									0.00	0	1,030,000,000
Total For IBL55									0.00	0	1,030,000,000
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.01558			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.77501			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.91000	99.44596	8.91000	99.42241			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			9.74500	102.92186	9.74500	102.89525			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.88000	101.49308	10.88000	101.46387			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.70067			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.14248			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.78892				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	100.13680				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	100.13915				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	101.10287				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			3.18000	130.21241	3.18000	130.19725				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	100.77035				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	19.96825	100.00000	19.91935				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	101.61701				0.00	4,000,000,000	2,000,000,000
Total IBL73 SPOT										0.00	4,000,000,000	2,000,000,000
Total For IBL73										0.00	4,000,000,000	2,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.66958				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				100.27028	0.00000	101.51877				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	101.56716				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.93000	97.73496	10.93000	97.70638				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL79 On 27/01/2019 Spot Bond			9.57500	101.31999	9.57500	101.29396				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	16.51232	100.00000	8.63264				0.00	0	25,000,000,000
Total IBL80U SPOT										0.00	0	25,000,000,000
Total For IBL80U										0.00	0	25,000,000,000
IBL81U On 02/02/2021 Spot Bond			100.00000	10.17296	100.00000	1.44832				0.00	0	20,000,000,000
Total IBL81U SPOT										0.00	0	20,000,000,000
Total For IBL81U										0.00	0	20,000,000,000
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.14153				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01630	100.00000	0.01626				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	100.24200				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	99.88427				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			10.51500	94.46926	10.51500	94.44282				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	101.63627				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	101.15014				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			11.18500	92.87634	11.18500	92.84858				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.78105				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.98000	97.79509	11.98000	97.70063			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.06786	5.00000	100.05428			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	101.48163	5.00000	101.46794			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	101.57914	4.00000	101.56808			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	101.20839	4.00000	101.19743			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	88.97041	100.00000	88.75858			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	88.92047	100.00000	88.70875			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	88.92047	100.00000	88.70875			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			9.58500	96.25456	9.58500	96.22995			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	104.79719	9.20000	104.77115			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	8.30739	100.00000	8.28704			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	33.66389	100.00000	33.58145			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	31.05654	100.00000	30.98130			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	2.48502	100.00000	2.48031			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	9.64678	100.00000	9.62316			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	12.59174	100.00000	12.56124			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	13.17567	100.00000	13.14340			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	8.95852	100.00000	8.93869			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	59.90545	100.00000	59.75873			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	11.18294	100.00000	11.15556			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	18.78561	100.00000	18.73961			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	74.70201	100.00000	74.55467			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	88.40053	100.00000	88.19398			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	75.44327	100.00000	75.29763			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	38.60725	100.00000	38.52408			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	38.60725	100.00000	38.52408			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	44.96010	100.00000	44.85000			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	98.64734	100.00000	98.38497			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	83.14351	100.00000	82.95455			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	71.09375	100.00000	70.81712			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	99.94332	6.90000	99.96221			0.00	0	0
Total INA605 SPOT									0.00	0	0
Total For INA605									0.00	0	0
INA606 On 09/02/2016 Spot Bond			7.25000	99.92061	7.25000	99.84135			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			7.25000	99.78198	7.25000	99.70294		145,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total INA607 SPOT								15,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For INA607								15,000,000,000,000.00	20,000,000,000	10,000,000,000	
INA608 On 23/02/2016 Spot Bond			7.25000	99.64374	7.25000	99.56491		0.00	0	0	
Total INA608 SPOT								0.00	0	0	
Total For INA608								0.00	0	0	
INA609 On 01/03/2016 Spot Bond			7.25000	99.50588	7.25000	99.42727		72,500,000,000,000.00	10,000,000,000	10,000,000,000	
Total INA609 SPOT								72,500,000,000,000.00	10,000,000,000	10,000,000,000	
Total For INA609								72,500,000,000,000.00	10,000,000,000	10,000,000,000	
INA614 On 05/04/2016 Spot Bond			7.50000	98.78214	7.50000	98.70200		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	80.57395	100.00000	80.39648			460,000,000,000,000.00	34,600,000,000	34,600,000,000
Total INA618 SPOT									0,000,000,000,000.00	34,600,000,000	34,600,000,000
Total For INA618									0,000,000,000,000.00	34,600,000,000	34,600,000,000
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.33473			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			11.36047	101.28368	11.36047	101.25398			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			11.36047	101.02190	11.36047	100.99282			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	101.07740			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	101.05761			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	102.20867	6.50000	102.19081			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	100.77222			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	100.18505			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	105.75500	10.00000	105.72800			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	100.72319			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	100.93089				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	105.15993				0.00	1,000,000,000	1,000,000,000
Total INGR06 SPOT										0.00	1,000,000,000	1,000,000,000
Total For INGR06										0.00	1,000,000,000	1,000,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.76465				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	100.36456				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.75500	10.00000	105.72800				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	100.44437				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	100.45031				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			8.74500	102.80370	8.74500	102.77966				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	100.64081				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	100.65600				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	100.66615				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	100.38590				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	100.39410			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	101.37186			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	101.05843			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	101.09166			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	101.11159			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	100.95840			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	100.97032			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	100.98224			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	99.83752			0.00	0	0
Total IPFC09 SPOT									0.00	0	0
Total For IPFC09									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.88500	95.97962	10.88500	95.95168		40,274,500,000,000.00	3,700,000,000	7,350,000,000	
Total IPL10 SPOT								10,274,500,000,000.00	3,700,000,000	7,350,000,000	
Total For IPL10								10,274,500,000,000.00	3,700,000,000	7,350,000,000	
IPL6 On 28/09/2017 Spot Bond			9.78000	103.46896	9.78000	103.44181		0.00	0	0	
Total IPL6 SPOT								0.00	0	0	
Total For IPL6								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.62347		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8	On	10/10/2020	Spot Bond				100.00000	0.00000	100.50260			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	101.59604			0.00	0	4,452,100,000
Total IPL9 SPOT												0.00	0	4,452,100,000
Total For IPL9												0.00	0	4,452,100,000
IV015	On	20/09/2022	Spot Bond				100.00000	0.00000	102.07509			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	101.46977			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			3.13000	97.97773	3.13000	130.55375			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	147.56296	3.80000	147.54342			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	100.72893			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	100.55142			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	100.26971			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	101.26521			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	99.09111			0.00	0	0
Total IV026 SPOT												0.00	0	0
Total For IV026												0.00	0	0
IV030	On	31/01/2025	Spot Bond			3.93000	101.97204	3.93000	102.84842			0.00	0	0
Total IV030 SPOT												0.00	0	0
Total For IV030												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.93000	101.88703	3.93000	102.84842			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	101.40582			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.38705			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	14.16572	100.00000	14.13103			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			11.53500	107.83813	11.53500	107.80491			0.00	0	190,000,000
Total IV08 SPOT									0.00	0	190,000,000
Total For IV08									0.00	0	190,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.50648			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	146.08586	3.90000	146.06612			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			7.25000	99.98014	7.25000	99.94045			0.00	0	0
Total IVA605 SPOT									0.00	0	0
Total For IVA605									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.25000	99.88096	7.25000	99.80176			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA607 On 18/02/2016 Spot Bond			7.25000	99.74245	7.25000	99.66347			0.00	0	0
Total IVA607 SPOT									0.00	0	0
Total For IVA607									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	99.46656	7.25000	99.38801			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.35000	99.32000	7.35000	99.24061			0.00	0	0
Total IVA610 SPOT									0.00	0	0
Total For IVA610									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA614 On 07/04/2016 Spot Bond			7.50000	98.74205	7.50000	98.66198			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	80.21978	100.00000	80.04386			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	105.75500	10.00000	105.72800			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	100.61560			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	101.53686			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	101.68499			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	101.42131			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	100.46810			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	100.47121			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	100.47742			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.44944			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.30396				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	100.14246				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	100.97677				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	101.66391				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	101.39114				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	101.37778				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	100.66687				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	100.15197				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	100.90958				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	100.77165				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	100.79113				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.79112				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			10.34500	97.50555	10.34500	97.47854			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	15.26424	100.00000	15.23027			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	14.01980	100.00000	13.98546			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			10.55500	95.39045	10.55500	95.36349			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	100.14469			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	100.86945			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	99.90699			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	101.66512			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	101.42106			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.02268			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	99.87131			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.83636			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.32695				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	100.85906				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	100.13841				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	100.66592				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	101.19207				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	100.01531				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	100.69126				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	101.74050				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	99.90314				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	101.16002				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	101.28613				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.01570				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.99978			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	98.15671			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	1.75053	100.00000	1.74722			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	100.02670			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974			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	101.28563			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	101.20022			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	101.02583			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	103.47243			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	100.02696			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	99.97163			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.73500	129.55454	9.73500	129.52071			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.68249			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	101.11922			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	101.30330			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	100.95808			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	100.14791			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			11.02000	97.53078	11.02000	97.50204			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.31607	9.71000	104.28919			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	100.01302			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			9.80000	96.89256	9.80000	96.86738		6,272,000,000,000.00	640,000,000	4,300,000,000	
Total LGL02 SPOT								6,272,000,000,000.00	640,000,000	4,300,000,000	
Total For LGL02								6,272,000,000,000.00	640,000,000	4,300,000,000	
LGL03 On 03/04/2018 Spot Bond			9.99000	98.12537	9.99000	98.09924		7,992,000,000,000.00	800,000,000	200,000,000	
Total LGL03 SPOT								7,992,000,000,000.00	800,000,000	200,000,000	
Total For LGL03								7,992,000,000,000.00	800,000,000	200,000,000	
LGL04 On 14/08/2020 Spot Bond			11.12500	92.95909	11.12500	92.93174		0.00	0	1,790,000,000	
Total LGL04 SPOT								0.00	0	1,790,000,000	
Total For LGL04								0.00	0	1,790,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.26500			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	101.75811			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	101.28594			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.64032			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			14.59500	99.40055	14.59500	98.71202			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			15.55500	98.91311	15.55500	98.18471			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	102.16674			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	101.68194			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	101.78563			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	101.91002			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	101.34490			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.66895			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0

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 15/02/2016 Spot Bond				100.00000	0.00000	99.53807				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	98.33560				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	102.60735				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	102.62664				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	0.00000				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	0.00000				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	100.59279				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	102.18722				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	101.09670				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	100.82414				0.00	6,000,000,000	6,000,000,000
Total MBF033 SPOT										0.00	6,000,000,000	6,000,000,000
Total For MBF033										0.00	6,000,000,000	6,000,000,000
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.14817				0.00	0	230,000,000
Total MBF035 SPOT										0.00	0	230,000,000
Total For MBF035										0.00	0	230,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.77618				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0

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 17/04/2017 Spot Bond				100.00000	0.00000	100.18469				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	99.91876				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	99.91710				0.00	1,000,000,000	1,000,000,000
Total MBF042 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF042										0.00	1,000,000,000	1,000,000,000
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.45087				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	100.43246				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	101.94127				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.24831				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	100.70072				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	96.92415	2.30000	105.53932				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	100.08424				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	100.59417				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	88.80779	100.00000	88.59223				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP29 On 23/09/2017 Spot Bond			100.00000	39.91197	100.00000	39.81422				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	27.43741	100.00000	27.37021				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	27.51066	100.00000	27.44329				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	31.19432	100.00000	31.11875				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	39.78501	100.00000	39.68863				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	100.13673				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.97500	100.22049	9.97500	100.19384				0.00	0	418,000,000
Total MBSA01 SPOT										0.00	0	418,000,000
Total For MBSA01										0.00	0	418,000,000
MBSA0 On 15/04/2019 Spot Bond			10.02500	99.72793	10.02500	99.70128				0.00	0	600,000,000
Total MBSA02 SPOT										0.00	0	600,000,000
Total For MBSA02										0.00	0	600,000,000
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.21591				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	100.34097				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	100.35520				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			9.07500	102.55993	9.07500	102.53507				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0

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 05/01/2019 Spot Bond			9.99500	99.15781	9.99500	99.13124			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			10.81000	97.40374	10.81000	97.37557			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	100.93398			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			11.35500	98.07100	11.35500	97.61954			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			10.00000	100.11817	10.00000	100.09148			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	101.05320			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			10.68500	100.09844	10.68500	101.45222		8,548,000,000,000.00	800,000,000	580,000,000	
Total MMIG02 SPOT								8,548,000,000,000.00	800,000,000	580,000,000	
Total For MMIG02								8,548,000,000,000.00	800,000,000	580,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.86030			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			12.38500	92.56154	12.38500	93.79145			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.91000	98.37877	11.91000	95.10062			0.00	0	1,000,000,000
Total MMIG05 SPOT									0.00	0	1,000,000,000
Total For MMIG05									0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	58.88055	100.00000	58.73634			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.70000	100.06103	9.70000	100.03514			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			9.66000	101.24373	9.66000	101.21750				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	7.03616	100.89771	7.01897				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.12487	100.61875	7.10751				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	100.89125				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	100.95229				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.96450				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.09745			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	93.66546			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	11.96268	100.00000	11.93338			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	12.80299	100.00000	12.77163			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.98000	88.96448	10.98000	88.93835			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			10.68500	97.22980	10.68500	97.20215			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			8.62000	99.43924	8.62000	99.41667			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			10.26000	96.67526	10.26000	96.64868			0.00	0	1,000,000,000
Total NBK11A SPOT									0.00	0	1,000,000,000
Total For NBK11A									0.00	0	1,000,000,000
NBK12A On 19/03/2021 Spot Bond			10.13500	100.60273	10.13500	100.57541		1,824,300,000,000.00		180,000,000	1,590,000,000
Total NBK12A SPOT								1,824,300,000,000.00		180,000,000	1,590,000,000
Total For NBK12A								1,824,300,000,000.00		180,000,000	1,590,000,000
NBK13A On 19/03/2024 Spot Bond			10.58000	99.13779	10.58000	99.10971			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	102.09396			0.00	0	8,150,000
Total NBK13B SPOT									0.00	0	8,150,000
Total For NBK13B									0.00	0	8,150,000
NBK14A On 26/06/2021 Spot Bond			10.49500	96.17607	10.49500	96.15532			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			10.73500	95.78794	10.73500	95.76073			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	102.22679			0.00	0	700,000,000
Total NBK15B SPOT									0.00	0	700,000,000
Total For NBK15B									0.00	0	700,000,000
NBK16/ On 12/02/2025 Spot Bond			11.34500	93.95082	11.34500	93.92266		39,026,800,000,000.00		3,440,000,000	860,000,000
Total NBK16A SPOT								19,026,800,000,000.00		3,440,000,000	860,000,000
Total For NBK16A								19,026,800,000,000.00		3,440,000,000	860,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.06967			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			11.51500	93.58983	11.51500	93.56121		24,872,400,000,000.00		2,160,000,000	1,180,000,000
Total NBK17A SPOT								14,872,400,000,000.00		2,160,000,000	1,180,000,000
Total For NBK17A								14,872,400,000,000.00		2,160,000,000	1,180,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.35424			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			10.45000	97.58910	10.45000	97.56194			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	100.70456			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.88500	96.12502	10.88500	96.09719			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	100.42083			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			11.58500	94.56820	11.58500	94.53910			0.00	0	120,000,000
Total NBK20A SPOT									0.00	0	120,000,000
Total For NBK20A									0.00	0	120,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.50737			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21/On 21/07/2027 Spot Bond			11.78500	93.26481	11.78500	93.23548			0.00	0	100,000,000
Total NBK21A SPOT									0.00	0	100,000,000
Total For NBK21A									0.00	0	100,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.62063			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.88000	103.05171	9.88000	103.02441			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	101.60187			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			11.43500	97.90372	11.43500	97.87381			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	101.78542			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			11.68500	97.57005	11.68500	97.53963		23,370,000,000,000.00		2,000,000,000	1,000,000,000
Total NBK24A SPOT								23,370,000,000,000.00		2,000,000,000	1,000,000,000
Total For NBK24A								23,370,000,000,000.00		2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.83101			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	101.91157			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	100.24937			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	101.21603			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.64850			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			9.90500	109.03892	9.90500	109.00996			23,772,000,000,000.00	2,400,000,000	1,138,300,000
Total NBK3A SPOT									23,772,000,000,000.00	2,400,000,000	1,138,300,000
Total For NBK3A									23,772,000,000,000.00	2,400,000,000	1,138,300,000
NBK4 On 28/10/2024 Spot Bond			12.41500	36.01372	12.41500	35.84141			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	100.32746			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			8.54500	103.54073	8.54500	103.51675			341,800,000,000.00	40,000,000	454,500,000
Total NBK9A SPOT									341,800,000,000.00	40,000,000	454,500,000
Total For NBK9A									341,800,000,000.00	40,000,000	454,500,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.89622			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	97.84080			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	101.79080			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	100.97363			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	100.96922			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	100.89486			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.62189			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	100.62149			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.13595				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	100.71038				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			11.58500	99.22863	11.58500	98.76918				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	100.70625				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			11.62000	98.11120	11.62000	97.65560				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.71038				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	100.64260				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	100.92550				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	100.71699				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	100.72524				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.40165				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	100.49323				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.70790				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	100.56025				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	100.19113				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	100.41721				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			11.72500	97.02356	11.72500	99.74370				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	98.12397				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	100.17661				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	100.38076				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	100.81698				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			12.37000	97.18475	12.37000	97.44282		49,727,400,000,000.00		4,020,000,000	2,010,000,000	
Total NED20 SPOT								19,727,400,000,000.00		4,020,000,000	2,010,000,000	
Total For NED20								19,727,400,000,000.00		4,020,000,000	2,010,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.51913				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	116.60609	9.44500	116.57653				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.75500	10.00000	105.72800			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			2.38000	175.33290	2.38000	175.31637			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	98.95010	2.79000	112.77503			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	193.82212	3.45000	193.80426			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	109.27584	3.18000	109.26314			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			3.34000	154.10079	3.34000	144.06146			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	155.47676	3.30000	155.19630			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.87000	98.45883	9.87000	98.43277			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			11.03500	100.18430	11.03500	99.64721			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.74650			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	101.45585			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.50573				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	101.47583				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	101.56353				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			11.23500	100.23238	11.23500	99.68795				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	101.53562				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	101.51570				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	101.64910				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			11.43500	100.28042	11.43500	99.72864				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	101.55555				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	101.56553				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.73474				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	101.93385				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.81246				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	101.59541				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			9.79500	108.12724	9.79500	108.09899				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			10.61500	110.95167	10.61500	110.92015				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.27500	176.01230	2.27500	175.99622				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.98500	103.91493	11.98500	103.88189		60,164,700,000,000.00		5,020,000,000	2,510,000,000	
Total NRA028 SPOT								60,164,700,000,000.00		5,020,000,000	2,510,000,000	
Total For NRA028								60,164,700,000,000.00		5,020,000,000	2,510,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.00282				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.97895				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	101.34374				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	101.35960				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.11545				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.64626				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.60559			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	20.13983	100.00000	20.09103			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.01566			0.00	0	570,000,000
Total OML02 SPOT									0.00	0	570,000,000
Total For OML02									0.00	0	570,000,000
OML03 On 27/11/2019 Spot Bond			11.02000	96.37984	11.02000	96.35144			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	101.22882			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			11.21500	95.52609	11.21500	98.97718		33,645,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								33,645,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								33,645,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2027 Spot Bond			11.76000	95.10630	11.76000	97.72447		35,280,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								35,280,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								35,280,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			12.33500	95.03055	12.33500	96.69037		21,709,600,000,000.00	1,760,000,000	880,000,000	
Total OML07 SPOT								21,709,600,000,000.00	1,760,000,000	880,000,000	
Total For OML07								21,709,600,000,000.00	1,760,000,000	880,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.19319		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			11.75000	100.45542	11.75000	100.42392		23,500,000,000,000.00	2,000,000,000	1,450,000,000	
Total OML09 SPOT								23,500,000,000,000.00	2,000,000,000	1,450,000,000	
Total For OML09								23,500,000,000,000.00	2,000,000,000	1,450,000,000	
OML10 On 14/09/2025 Spot Bond			12.23500	99.54085	12.23500	99.50837		24,470,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML10 SPOT								24,470,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML10								24,470,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	80.89888	100.00000	80.71749		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	105.75500	10.00000	105.72800				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	101.22107				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	97.59543				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	100.99173				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	101.34927				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	101.53529				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	100.80319				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.36086				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	99.79388				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.78500	96.97255	10.78500	97.21320				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.10234				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0

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	100.10428			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	100.10858			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	100.12705			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	100.13134			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	99.98138			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			9.15500	41.31626	9.15500	41.30616			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			7.59500	108.72266	7.59500	108.70039		895,712,000,000,000.00	249,600,000,000	153,363,733,300	
Total R159 SPOT								15,712,000,000,000.00	249,600,000,000	153,363,733,300	
Total For R159								15,712,000,000,000.00	249,600,000,000	153,363,733,300	
R159P On 15/09/2016 Spot Bond			7.42500	95.67016	7.42500	95.65100		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			9.38000	108.83081	9.33500	109.12260		210,698,529,494,000.00	1,713,294,086,300	1,218,050,339,100	
Total R186 SPOT								10,698,529,494,000.00	713,294,086,300	218,050,339,100	
Total For R186								10,698,529,494,000.00	713,294,086,300	218,050,339,100	
R187P On 21/12/2026 Spot Bond			9.07500	38.09412	9.07500	38.08488		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.99500	35.17718	8.99500	35.16872		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			1.87000	288.51419	1.87000	288.49098		40,252,321,472,000.00	21,525,305,600	27,292,097,700	
Total R197 SPOT								10,252,321,472,000.00	21,525,305,600	27,292,097,700	
Total For R197								10,252,321,472,000.00	21,525,305,600	27,292,097,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			1.92000	237.26577	1.92000	237.24636			410,699,967,936,000.00	213,906,233,300	209,739,552,600
Total R202 SPOT									10,699,967,936,000.00	213,906,233,300	209,739,552,600
Total For R202									10,699,967,936,000.00	213,906,233,300	209,739,552,600
R2023 On 28/02/2023 Spot Bond			9.21500	95.88837	9.18000	96.03506			226,559,765,580,000.00	784,217,012,000	530,165,218,300
Total R2023 SPOT									26,559,765,580,000.00	784,217,012,000	530,165,218,300
Total For R2023									26,559,765,580,000.00	784,217,012,000	530,165,218,300
R203 On 15/09/2017 Spot Bond			8.17000	103.34536	8.14000	103.36714			757,562,535,464,000.00	1,131,892,599,200	1,313,153,269,600
Total R203 SPOT									7,562,535,464,000.00	131,892,599,200	313,153,269,600
Total For R203									7,562,535,464,000.00	131,892,599,200	313,153,269,600
R2030 On 31/01/2030 Spot Bond			9.70500	87.20665	9.70500	87.18395			170,046,844,393,000.00	1,460,076,954,600	1,009,816,583,300
Total R2030 SPOT									7,046,844,393,000.00	460,076,954,600	1,009,816,583,300
Total For R2030									7,046,844,393,000.00	460,076,954,600	1,009,816,583,300
R2032 On 31/03/2032 Spot Bond			9.81500	90.31225	9.81500	90.28861			460,980,022,500,000.00	352,621,500,000	272,331,950,000
Total R2032 SPOT									10,980,022,500,000.00	352,621,500,000	272,331,950,000
Total For R2032									10,980,022,500,000.00	352,621,500,000	272,331,950,000
R2035 On 28/02/2035 Spot Bond			9.89000	95.22830	9.89000	95.20291			919,529,525,000,000.00	1,306,322,500,000	761,192,000,000
Total R2035 SPOT									19,529,525,000,000.00	306,322,500,000	761,192,000,000
Total For R2035									19,529,525,000,000.00	306,322,500,000	761,192,000,000
R2037 On 31/01/2037 Spot Bond			9.97000	87.28342	9.97000	87.26009			696,768,500,145,000.00	771,992,828,500	533,046,755,400
Total R2037 SPOT									16,768,500,145,000.00	771,992,828,500	533,046,755,400
Total For R2037									16,768,500,145,000.00	771,992,828,500	533,046,755,400
R204 On 21/12/2018 Spot Bond			8.60000	99.48993	8.57500	99.52907			096,106,552,200,000.00	1,755,361,227,000	961,746,338,100
Total R204 SPOT									16,106,552,200,000.00	755,361,227,000	961,746,338,100
Total For R204									16,106,552,200,000.00	755,361,227,000	961,746,338,100
R2040 On 31/01/2040 Spot Bond			10.05000	90.66734	10.05000	90.64291			354,715,250,000,000.00	433,305,000,000	254,505,000,000
Total R2040 SPOT									14,715,250,000,000.00	433,305,000,000	254,505,000,000
Total For R2040									14,715,250,000,000.00	433,305,000,000	254,505,000,000
R2044 On 31/01/2044 Spot Bond			10.06000	87.93052	10.06000	87.90682			053,876,244,336,000.00	402,969,805,600	516,214,831,600
Total R2044 SPOT									13,876,244,336,000.00	402,969,805,600	516,214,831,600
Total For R2044									13,876,244,336,000.00	402,969,805,600	516,214,831,600
R2048 On 28/02/2048 Spot Bond			10.04500	91.47171	10.04500	91.44695			244,604,866,424,000.00	522,110,987,200	746,431,069,700
Total R2048 SPOT									14,604,866,424,000.00	522,110,987,200	746,431,069,700
Total For R2048									14,604,866,424,000.00	522,110,987,200	746,431,069,700
R207 On 15/01/2020 Spot Bond			8.85000	95.18142	8.82000	95.25379			558,379,551,655,000.00	2,322,980,740,300	1,052,807,973,600
Total R207 SPOT									18,379,551,655,000.00	322,980,740,300	1,052,807,973,600
Total For R207									18,379,551,655,000.00	322,980,740,300	1,052,807,973,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			9.02000	93.15521	8.98500	93.26658			504,630,400,114,000.00	721,134,190,700	623,513,982,600
Total R208 SPOT									14,630,400,114,000.00	721,134,190,700	623,513,982,600
Total For R208									14,630,400,114,000.00	721,134,190,700	623,513,982,600
R209 On 31/03/2036 Spot Bond			9.91000	70.49727	9.85500	70.83590			626,158,243,619,000.00	2,787,705,170,900	1,254,272,301,800
Total R209 SPOT									16,158,243,619,000.00	787,705,170,900	254,272,301,800
Total For R209									16,158,243,619,000.00	787,705,170,900	254,272,301,800
R210 On 31/03/2028 Spot Bond			1.89000	179.39716	1.90000	179.19643			251,248,864,608,000.00	132,935,907,200	91,323,311,400
Total R210 SPOT									11,248,864,608,000.00	132,935,907,200	91,323,311,400
Total For R210									11,248,864,608,000.00	132,935,907,200	91,323,311,400
R211 On 31/01/2017 Spot Bond			1.84000	134.45657	1.84000	134.44583			66,420,672,544,000.00	36,098,191,600	34,232,695,700
Total R211 SPOT									16,420,672,544,000.00	36,098,191,600	34,232,695,700
Total For R211									16,420,672,544,000.00	36,098,191,600	34,232,695,700
R212 On 31/01/2022 Spot Bond			1.88000	139.84899	1.88000	139.83767			905,113,342,712,000.00	481,443,267,400	200,893,700,000
Total R212 SPOT									15,113,342,712,000.00	481,443,267,400	200,893,700,000
Total For R212									15,113,342,712,000.00	481,443,267,400	200,893,700,000
R213 On 28/02/2031 Spot Bond			9.78000	81.36661	9.73000	81.67372			414,709,986,762,000.00	962,649,282,900	723,402,769,800
Total R213 SPOT									14,709,986,762,000.00	962,649,282,900	723,402,769,800
Total For R213									14,709,986,762,000.00	962,649,282,900	723,402,769,800
R214 On 28/02/2041 Spot Bond			9.95500	71.16232	9.95500	71.14322			653,501,710,870,500.00	1,974,234,225,100	1,277,353,213,600
Total R214 SPOT									13,501,710,870,500.00	974,234,225,100	277,353,213,600
Total For R214									13,501,710,870,500.00	974,234,225,100	277,353,213,600
R229C On 15/03/2016 Spot Bond			7.41500	99.21394	7.41500	99.19395			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			7.42500	95.67016	7.42500	95.65100			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			7.41500	97.29220	7.41500	97.27297			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.47500	93.78517	7.47500	93.76636			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			8.11500	89.64411	8.11500	89.62463			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R332C On 21/12/2017 Spot Bond			8.16500	86.07109	8.16500	86.05227				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			8.58000	81.91666	8.58000	81.89786				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			8.56000	78.59031	8.56000	78.57231				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			8.54000	75.41349	8.54000	75.39626				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			8.53000	72.35208	8.53000	72.33557				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			8.78000	68.66891	8.78000	68.65279				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			8.76000	65.84258	8.76000	65.82716				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.90500	62.61067	8.90500	62.59576				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			8.87500	60.04298	8.87500	60.02874				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.84500	57.59716	8.84500	57.58354				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.81500	55.26686	8.81500	55.25383				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			8.77500	53.08357	8.77500	53.07112				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R344C On 21/12/2023 Spot Bond			8.73500	51.00611	8.73500	50.99420				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			9.27500	46.80192	9.27500	46.79033				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			9.23500	44.87968	9.23500	44.86861				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			9.19500	43.05288	9.19500	43.04231				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			9.15500	41.31626	9.15500	41.30616				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			9.11500	39.66489	9.11500	39.65523				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			9.07500	38.09412	9.07500	38.08488				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			9.03500	36.59959	9.03500	36.59075				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.99500	35.17718	8.99500	35.16872				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	101.13691				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.23995				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	101.07252				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0

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 10/12/2017 Spot Bond				100.00000	0.00000	101.37726				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	38.00976	100.00000	37.91564				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	33.74654	100.00000	33.66389				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	44.05339	100.00000	43.94550				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	63.47289	100.00000	63.31743				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	22.89550	100.00000	22.83942				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	28.13035	100.00000	28.05281				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	9.29583	100.00000	8.59056				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	20.30586	100.00000	20.24990				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	15.53816	100.00000	15.49533				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	10.81269	100.00000	10.78288				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	101.20420				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.96700				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	101.88368				0.00	700,000,000	700,000,000
Total RDFB04 SPOT										0.00	700,000,000	700,000,000
Total For RDFB04										0.00	700,000,000	700,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.58567				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	100.60020				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	101.15323				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	100.09823				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	100.32437				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	101.11528				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	101.00521				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	101.65530				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.27190				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	101.22826				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.47673			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	100.47208			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	23.45787	100.00000	23.40042			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	14.92613	100.00000	14.88958			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	11.46805	100.00000	11.43997			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.14512	100.00000	10.12028			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	100.34783			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	99.97744			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	101.39625			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	100.45765			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.61684			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	101.30918			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.55279				0.00	200,000,000	200,000,000
Total RES32 SPOT										0.00	200,000,000	200,000,000
Total For RES32										0.00	200,000,000	200,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	91.87240				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	101.98669				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	101.93794				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	101.16681				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	85.47411				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	101.61820	12.35000	101.58511				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	14.75879	100.00000	14.72303				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	102.72907				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	10.14224	100.00000	10.11713				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	54.97350	100.00000	54.83886				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08 On 30/04/2020 Spot Bond			100.00000	15.06780	100.00000	15.04945			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	67.39767	100.00000	67.23440			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	102.72905			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	59.40488			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			10.30500	101.55979	10.30500	101.53192			0.00	0	2,100,000,000
Total RW21 SPOT									0.00	0	2,100,000,000
Total For RW21									0.00	0	2,100,000,000
RW23 On 10/12/2023 Spot Bond			10.73000	95.09278	10.73000	95.06563			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.08000	95.91615	11.08000	95.88790			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	101.03099			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	100.72821			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.79500	103.67305	8.79500	103.64854			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	105.75500	10.00000	105.72800			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	102.23795			0.00	465,000,000	155,000,000
Total SBK13 SPOT									0.00	465,000,000	155,000,000
Total For SBK13									0.00	465,000,000	155,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			10.24000	100.77305	10.24000	100.74556			0.00	0	7,240,000,000
Total SBK14 SPOT									0.00	0	7,240,000,000
Total For SBK14									0.00	0	7,240,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.63110			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	100.62347			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	99.00640			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.99131			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.17631			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	102.96793			0.00	0	130,000,000
Total SBK20 SPOT									0.00	0	130,000,000
Total For SBK20									0.00	0	130,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.80289			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	101.95846			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.78000	96.97148	12.78000	96.93847		49,330,800,000,000.00	3,860,000,000	2,140,000,000	
Total SBK23 SPOT								19,330,800,000,000.00	3,860,000,000	2,140,000,000	
Total For SBK23								19,330,800,000,000.00	3,860,000,000	2,140,000,000	
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.38559			0.00	0	1,010,000,000
Total SBK24 SPOT									0.00	0	1,010,000,000
Total For SBK24									0.00	0	1,010,000,000
SBK9 On 10/04/2018 Spot Bond			10.07500	99.48100	10.07500	99.45428		47,957,000,000,000.00	4,760,000,000	2,420,000,000	
Total SBK9 SPOT								17,957,000,000,000.00	4,760,000,000	2,420,000,000	
Total For SBK9								17,957,000,000,000.00	4,760,000,000	2,420,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			9.54000	101.34390	9.54000	101.31796				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	101.50227				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	100.67018				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			8.75000	103.53010	8.75000	103.50575				0.00	0	1,850,000,000
Total SBS13 SPOT										0.00	0	1,850,000,000
Total For SBS13										0.00	0	1,850,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.34840				0.00	0	30,500,000
Total SBS15 SPOT										0.00	0	30,500,000
Total For SBS15										0.00	0	30,500,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.41196				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	101.78563				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			10.78500	98.77784	10.78500	98.74950				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.23500	95.11338	11.23500	95.08482				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.86054				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	102.03028				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.31442				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25 On 24/05/2019 Spot Bond			9.51000	99.97741	9.51000	99.95189			0.00	0	2,850,000,000
Total SBS25 SPOT									0.00	0	2,850,000,000
Total For SBS25									0.00	0	2,850,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	42.24799	100.00000	42.15500			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.67000	101.77519	10.67000	101.74645			0.00	0	1,300,000,000
Total SBS27 SPOT									0.00	0	1,300,000,000
Total For SBS27									0.00	0	1,300,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.85942			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			9.73500	98.35701	9.73500	98.33147			0.00	0	30,000,000
Total SBS29 SPOT									0.00	0	30,000,000
Total For SBS29									0.00	0	30,000,000
SBS3 On 25/05/2026 Spot Bond			11.24500	83.28936	11.24500	83.26434			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.43074			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.98500	93.76440	10.98500	93.73701			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	100.91570			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.94014			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			11.13500	98.19028	11.13500	98.16105			32,291,500,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									32,291,500,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									32,291,500,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.35364			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.05758			0.00	200,000,000	200,000,000
Total SBS36 SPOT									0.00	200,000,000	200,000,000
Total For SBS36									0.00	200,000,000	200,000,000
SBS37 On 29/01/2020 Spot Bond			10.05000	93.47730	10.05000	93.45212			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			11.40500	87.36838	11.40500	87.34176			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.98000	84.95829	11.98000	84.93114			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			10.75500	92.78797	10.75500	92.76127		12,690,900,000,000.00		1,180,000,000	590,000,000
Total SBS4 SPOT								12,690,900,000,000.00		1,180,000,000	590,000,000
Total For SBS4								12,690,900,000,000.00		1,180,000,000	590,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.82268			0.00	4,000,000,000	2,000,000,000
Total SBS40 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBS40									0.00	4,000,000,000	2,000,000,000
SBS41 On 12/11/2022 Spot Bond			10.82000	98.33973	10.82000	98.31127			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			11.41500	97.95456	11.41500	97.92469			0.00	0	80,000,000
Total SBS42 SPOT									0.00	0	80,000,000
Total For SBS42									0.00	0	80,000,000
SBS43 On 12/11/2027 Spot Bond			11.58500	97.64037	11.58500	97.61016			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.99500	102.28219	7.99500	102.26051			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.48000	122.28547	2.48000	277.24504			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.47000	132.36725	2.47000	133.62473			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SCM10 On 15/09/2017 Spot Bond			100.00000	32.13057	100.00000	32.05187				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	99.87026				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	58.16304	100.00000	58.02059				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				173.11851	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			3.11000	118.39754	3.11000	132.79835				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.20867	6.50000	102.19081				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	101.95712				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	101.87547				0.00	320,000,000	160,000,000
Total SHS04 SPOT										0.00	320,000,000	160,000,000
Total For SHS04										0.00	320,000,000	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05 On 29/06/2017 Spot Bond			9.64000	99.75441	9.64000	99.72875			0.00	0	500,000,000
Total SHS05 SPOT									0.00	0	500,000,000
Total For SHS05									0.00	0	500,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.49190			0.00	0	19,250,000
Total SHS06 SPOT									0.00	0	19,250,000
Total For SHS06									0.00	0	19,250,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.52920			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	100.64426			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	61.86326	100.00000	61.71339			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	105.75500	10.00000	105.72800			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	101.13811			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	101.42405			0.00	1,200,000,000	1,200,000,000
Total SHS14 SPOT									0.00	1,200,000,000	1,200,000,000
Total For SHS14									0.00	1,200,000,000	1,200,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	87.29017	100.00000	87.08134			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	61.71328	100.00000	61.56213			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	65.19161	100.00000	65.03018			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			10.25000	103.98232	10.25000	103.55488			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.04777			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	101.68358			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	100.80040			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	100.83032			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.88500	97.38927	10.88500	97.36107			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	100.52570			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	100.13399			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	100.13999			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	18.78354	100.00000	18.73754			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.84500	104.95354	8.84500	104.92886		20,166,600,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								20,166,600,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								20,166,600,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			10.37500	96.12819	10.37500	100.43865		1,037,500,000,000.00	100,000,000	50,000,000	
Total SLI3 SPOT								1,037,500,000,000.00	100,000,000	50,000,000	
Total For SLI3								1,037,500,000,000.00	100,000,000	50,000,000	
SNT01 On 15/09/2017 Spot Bond			9.54000	101.34390	9.54000	101.31796		71,931,600,000,000.00	7,540,000,000	4,370,000,000	
Total SNT01 SPOT								71,931,600,000,000.00	7,540,000,000	4,370,000,000	
Total For SNT01								71,931,600,000,000.00	7,540,000,000	4,370,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.56547			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	101.86190			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	101.53565			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	101.57550			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	99.82816			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			8.84000	101.28270	8.84000	101.25901			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.35674			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	100.17570			0.00	700,000,000	700,000,000
Total SSA05 SPOT									0.00	700,000,000	700,000,000
Total For SSA05									0.00	700,000,000	700,000,000
SSA06 On 16/04/2020 Spot Bond			10.66000	93.82924	10.66000	93.80261		8,528,000,000,000.00	0.00	800,000,000	400,000,000
Total SSA06 SPOT								8,528,000,000,000.00	0.00	800,000,000	400,000,000
Total For SSA06								8,528,000,000,000.00	0.00	800,000,000	400,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.49573			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	100.87451			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	100.16814			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0

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 31/03/2021 Spot Bond			10.55500	87.51711	10.55500	87.49253			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			10.55500	87.51711	10.55500	87.49253			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			10.24000	90.90644	10.24000	90.88150			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	101.08735			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			9.02000	102.09718	9.02000	102.07244			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	112.17606	2.81000	112.59190			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.88500	96.36891	9.88500	96.34351			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	103.63108	8.50000	101.28815			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			11.35500	96.02844	11.35500	95.99947			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.31615			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.60000	70.64374	11.60000	70.62174			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	100.26118			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02(On 16/01/2019 Spot Bond				100.00000	0.00000	100.06457				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	100.85911				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	100.07152				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	100.63145				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	101.28561				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	100.80091				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	101.47118				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	101.79139				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	101.07911				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	100.00000				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY127C On 16/02/2016 Spot Bond				100.00000	0.00000	99.52433				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	99.52424				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	99.51376				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	99.13680				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	99.07919				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	98.94854				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	99.52825				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	99.26389				0.00	0	0
Total SY1281 SPOT										0.00	0	0
Total For SY1281										0.00	0	0
SY1282 On 23/03/2016 Spot Bond			100.00000	88.59223	100.00000	88.37772		540,000,000,000,000.00		55,400,000,000	35,400,000,000	
Total SY1282 SPOT								10,000,000,000,000.00		55,400,000,000	35,400,000,000	
Total For SY1282								10,000,000,000,000.00		55,400,000,000	35,400,000,000	
SY1283 On 04/05/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.98500	97.11194	9.98500	97.08610				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.56554			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	101.63529			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			10.47000	88.60844	10.47000	99.91193			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	96.96698	100.00000	96.71380			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	100.28343			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	100.04023			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	101.16320			0.00	0	900,000,000
Total TFS117 SPOT									0.00	0	900,000,000
Total For TFS117									0.00	0	900,000,000
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.89424			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	100.37717			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TFS133 SPOT									0.00	0	0
Total For TFS133									0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	99.85526			0.00	0	0
Total TFS134 SPOT									0.00	0	0
Total For TFS134									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.58509			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.59992				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	101.25851				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			8.14500	100.44971	8.14500	100.42814				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	100.31640				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	100.32560				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	100.38054	7.83000	100.35935				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	100.31135				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	100.32284				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	90.00881	7.39000	100.33949				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.06371				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	100.06568				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	90.29903	7.16000	100.32909				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.06955				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.06923				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.07679				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.38158				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.10636				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.10290				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.06363				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.06616				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	100.42344	8.73000	100.07045				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.09153				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.06568				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			10.56500	79.63294	10.56500	95.00071				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.95798				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	100.32284				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06970				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	100.06884				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	100.33937				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	100.07664				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	100.38478				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	100.36874				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	100.10096				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10127				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	100.52185				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	101.23624				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.27610				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			10.42000	97.32143	10.42000	100.52308				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	101.25218				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	101.30797				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			10.33000	98.68890	10.33000	98.66189				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	101.55557				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	101.63529				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			10.97500	79.01171	10.97500	95.71369				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	101.37962				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	101.37962				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.72496				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.72496				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.50690				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	101.50690				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	101.88433				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	101.88233				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	102.02211				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	102.02211				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	102.69647				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	102.51922				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	101.21551				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.25058				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.30797				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			11.10500	95.61830	11.10500	97.54193				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.99292				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	101.02146				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	101.07332				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			10.99500	96.10928	10.99500	97.99002				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	101.37962				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	101.12644				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	101.49100				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	101.22610				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	102.52091				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.64141				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	100.32330				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.03266	101.06155	6.01774				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				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	100.40234				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	100.47490				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	100.31641				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	100.32100				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.32330				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	100.31365				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	100.32100				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.34626				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	100.34626				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	100.34626				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	100.38296				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	100.39213				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	100.38067				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	100.56333				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	100.57470				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	100.57015				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.64000	85.09164	10.64000	85.03129				0.00	0	11,140,000,000
Total TL20 SPOT										0.00	0	11,140,000,000
Total For TL20										0.00	0	11,140,000,000
TL20/R:On 25/11/2020 Spot Bond			10.00000	105.75500	10.00000	105.72800				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			9.07000	102.37243	9.07000	102.34749			367,756,000,000,000.00	150,800,000,000	48,900,000,000	
Total TN17 SPOT									367,756,000,000,000.00	150,800,000,000	48,900,000,000	
Total For TN17									367,756,000,000,000.00	150,800,000,000	48,900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			10.50500	104.02583	10.50500	103.99658			981,172,252,500,000.00	93,400,500,000	34,042,561,050
Total TN20 SPOT									11,172,252,500,000.00	93,400,500,000	34,042,561,050
Total For TN20									11,172,252,500,000.00	93,400,500,000	34,042,561,050
TN20U On 14/04/2020 Spot Bond			100.00000	2.37661	100.00000	2.37079			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			11.10000	101.13086	11.10000	101.10085			716,616,000,000,000.00	64,560,000,000	32,450,000,000
Total TN23 SPOT									16,616,000,000,000.00	64,560,000,000	32,450,000,000
Total For TN23									16,616,000,000,000.00	64,560,000,000	32,450,000,000
TN25 On 19/08/2025 Spot Bond			11.33500	93.84647	11.33500	93.81835			711,838,000,000,000.00	62,800,000,000	34,300,000,000
Total TN25 SPOT									11,838,000,000,000.00	62,800,000,000	34,300,000,000
Total For TN25									11,838,000,000,000.00	62,800,000,000	34,300,000,000
TN27 On 14/11/2027 Spot Bond			11.31500	86.49760	11.31500	86.47145			40,734,000,000,000.00	3,600,000,000	10,902,315,800
Total TN27 SPOT									10,734,000,000,000.00	3,600,000,000	10,902,315,800
Total For TN27									10,734,000,000,000.00	3,600,000,000	10,902,315,800
TN30 On 09/10/2030 Spot Bond			11.78500	94.50733	11.78500	94.47776			47,140,000,000,000.00	4,000,000,000	12,000,000,000
Total TN30 SPOT									17,140,000,000,000.00	4,000,000,000	12,000,000,000
Total For TN30									17,140,000,000,000.00	4,000,000,000	12,000,000,000
TN40 On 09/10/2040 Spot Bond			12.01500	93.52253	12.01500	93.49272			14,418,000,000,000.00	1,200,000,000	7,400,000,000
Total TN40 SPOT									14,418,000,000,000.00	1,200,000,000	7,400,000,000
Total For TN40									14,418,000,000,000.00	1,200,000,000	7,400,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.23606			0.00	2,600,000,000	1,300,000,000
Total TNF16 SPOT									0.00	2,600,000,000	1,300,000,000
Total For TNF16									0.00	2,600,000,000	1,300,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.36531			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.65653			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	101.72738			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.36350				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	101.72956				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	101.77330				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	101.49578				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	105.75500	10.00000	105.72800				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	100.65416				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	100.61130				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.49420				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	100.33367				0.00	1,000,000,000	1,000,000,000
Total TPDA05 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TPDA05										0.00	1,000,000,000	1,000,000,000
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.10462				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0

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 30/11/2020 Spot Bond			10.48500	98.08835	10.48500	98.06082			419,400,000,000.00	40,000,000	20,000,000
Total TPDA08 SPOT									419,400,000,000.00	40,000,000	20,000,000
Total For TPDA08									419,400,000,000.00	40,000,000	20,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.14831	10.00000	100.11863			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	100.14461	9.75000	100.11567			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	10.14396	100.00000	10.11500			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	101.70271			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	101.79475			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			11.25500	95.56616	11.25500	95.73799			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	101.94068			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	102.23212			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D: On 14/12/2025 Spot Bond				100.00000	0.00000	102.90258			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	100.79549			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2: On 14/06/2024 Spot Bond				100.00000	0.00000	100.84127			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.73057	100.00000	8.70919				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.29961	100.00000	9.27683				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.86668				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.64102	100.00000	9.61741				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.87176				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	9.92554	100.00000	9.90123				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	101.01366				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	13.39664	100.00000	13.36383				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	101.32588				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.20914	100.00000	17.16700				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.51999	100.00000	14.48403				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	1.45913	100.00000	1.45552				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	99.74452				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	99.47866				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	99.20834				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	98.92304				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	98.65381				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	97.86463				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	97.57470				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	97.27473				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
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	95.94249				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	95.31474				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	94.87237				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	94.56934				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	93.75790				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	93.40721				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.90542	100.00000	16.86448				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	101.21510				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	100.65916				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	100.15863				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	101.40694				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	101.43865				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	101.12213				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	100.98900				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	101.06225				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0

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 26/02/2016 Spot Bond				100.00000	0.00000	100.99014			0.00	0	0
Total TWC136 SPOT									0.00	0	0
Total For TWC136									0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	100.80168			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	100.73626			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	100.65578			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	100.19405			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	100.15086			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	83.33333	100.00000	83.14351			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	99.98114			0.00	0	0
Total TWC145 SPOT									0.00	0	0
Total For TWC145									0.00	0	0
TWC14 On 08/03/2016 Spot Bond			100.00000	95.24937	100.00000	95.01005		000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total TWC146 SPOT								10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For TWC146								10,000,000,000,000.00	10,000,000,000	5,000,000,000	
TWC14 On 04/05/2016 Spot Bond			100.00000	83.38441	100.00000	83.20115		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total TWC147 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For TWC147								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
TWC14 On 28/07/2016 Spot Bond			100.00000	77.61008	100.00000	77.38315		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total TWC148 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For TWC148								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.08986			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	100.12835				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	101.00438				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	100.11849				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			10.38500	105.78709	10.38500	105.75768				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.43302	100.00000	8.41614				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	7.62094	100.00000	7.60227				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	7.93548	100.00000	7.91605				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	8.17639	100.00000	8.15470				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	8.24112	100.00000	8.22463				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	7.53465	100.00000	7.51619				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	7.73538	100.00000	7.71643				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	7.96254	100.00000	7.94141			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	100.50098			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	100.00000			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	102.80285			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	100.33539			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	102.30252			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	77.60748	100.00000	77.39070		620,000,000,000,000.00	16,200,000,000	8,500,000,000	
Total VKC14 SPOT								20,000,000,000,000.00	16,200,000,000	8,500,000,000	
Total For VKC14								20,000,000,000,000.00	16,200,000,000	8,500,000,000	
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.91178			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	99.91175			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	100.85998			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	100.80750			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	99.91313			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	101.26969			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	7.92505	100.00000	7.90919			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	7.30006	100.00000	7.28219			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.01457	100.00000	8.99249			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	4.61776	100.00000	4.60551			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	7.73315	100.00000	7.71767			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	7.21378	100.00000	7.19611			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	9.21489	100.00000	9.19232			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	4.40391	100.00000	4.39222			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	0.00056	100.00000	0.00056			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.98500	103.64254	7.98500	103.62042		145,327,000,000,000.00	18,200,000,000	9,251,900,000	
Total WS04 SPOT								15,327,000,000,000.00	18,200,000,000	9,251,900,000	
Total For WS04								15,327,000,000,000.00	18,200,000,000	9,251,900,000	
WS05 On 01/08/2018 Spot Bond			2.38000	236.83318	2.38000	236.81080		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			8.61000	102.15749	8.61000	102.13383			99,876,000,000,000.00	11,600,000,000	5,800,000,000
Total WSP2 SPOT									19,876,000,000,000.00	11,600,000,000	5,800,000,000
Total For WSP2									19,876,000,000,000.00	11,600,000,000	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			9.13000	101.31811	9.13000	101.29326			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			9.44500	100.13532	9.44500	100.10994			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			9.68000	98.90852	9.68000	98.88283			114,224,000,000,000.00	11,800,000,000	2,550,000,000
Total WSP5 SPOT									14,224,000,000,000.00	11,800,000,000	2,550,000,000
Total For WSP5									14,224,000,000,000.00	11,800,000,000	2,550,000,000
Z083 On 30/09/2019 Spot Bond			8.52000	73.75651	8.52000	73.73961			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	64.85737	100.00000	64.73432			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.84e+017	140,650,728,100	243,580,637,719
Total for SPOT :									2.84e+017	140,650,728,100	243,580,637,719
Total Futures									2.84e+017	140,650,850,104	243,581,432,109
Total Options									0.00	0	75,609
Grand Total:									2.84e+017	140,650,850,104	243,581,507,718