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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/02/2016 Bond Future			10.18406	81.24847	10.18001	81.27579			0.00	0	8,579
ES33 On 05/05/2016 Bond Future			10.27466	78.86525	10.27030	78.89421			0.00	0	0
ES33 On 04/08/2016 Bond Future			10.35630	80.32831	10.35169	80.35850			0.00	0	0
Total ES33 Future									0.00	0	8,579
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			1,159.69000	1.15969	1,187,010		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			1,297.82000	1.29782	1,325,140		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			1,228.71000	1.22871	1,256,030		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			1,896.71000	1.89671	1,925,670		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			1,827.84000	1.82784	1,856,800		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			1,759.07000	1.75907	1,788,030		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			604.27000	0.60427	634,460		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			737.02000	0.73702	767,210		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			670.60000	0.67060	700,790		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,579
ES42 On 04/02/2016 Bond Future			10.27429	86.43988	10.26506	86.51178			0.00	0	2,750
ES42 On 05/05/2016 Bond Future			10.36224	83.67396	10.35254	83.74835			0.00	0	4,500
Total ES42 Future									0.00	0	7,250
Total For ES42									0.00	0	7,250
I2025 On 04/02/2016 Bond Future			124.28867	124.28867	124.04592	124.04592			0.00	0	950
I2025 On 05/05/2016 Bond Future			126.42773	126.42773	126.18261	126.18261			0.00	0	0
Total I2025 Future									0.00	0	950
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			1,964.08000	1.96408	1,721,330		0.00	0	0
I2025 On 04/02/2016 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	125.99	Put			1,944.08000	1.94408	1,701,330		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			1,954.08000	1.95408	1,711,330		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.01	Call			172.61000	0.17261	417,730		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Call			192.61000	0.19261	437,730		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.00	Call			182.61000	0.18261	427,730		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	950
I2033 On 04/02/2016 Bond Future			106.01266	106.01266	106.02692	106.02692			0.00	0	185
I2033 On 05/05/2016 Bond Future			106.86263	106.86263	106.87859	106.87859			0.00	0	0
Total I2033 Future									0.00	0	185
I2033 On 04/02/2016 Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Call			3,616.92000	3.61692	3,602,660		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.39	Call			3,636.92000	3.63692	3,622,660		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.40	Call			3,626.92000	3.62692	3,612,660		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Call			4,488.59000	4.48859	4,472,630		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.40	Call			4,478.59000	4.47859	4,462,630		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			4,468.59000	4.46859	4,452,630		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			131.08006	131.08006	130.86622	130.86622			3,932,401.80	30	16,637
I2038	On	05/05/2016	Bond Future			133.33590	133.33590	133.12029	133.12029			0.00	0	0
Total I2038 Future												3,932,401.80	30	16,637
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	90,060		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			123.78000	0.12378	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	80,060		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			133.78000	0.13378	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	70,060		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			143.78000	0.14378	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			2,120.29000	2.12029	2,335,900		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			2,110.29000	2.11029	2,325,900		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			2,130.29000	2.13029	2,345,900		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												3,932,401.80	30	16,637
I2046	On	04/02/2016	Bond Future			131.76559	131.76559	131.78301	131.78301			6,456,513.91	49	11,978
I2046	On	05/05/2016	Bond Future			132.60442	132.60442	132.62395	132.62395			0.00	0	0
Total I2046 Future												6,456,513.91	49	11,978
I2046	On	04/02/2016	Bond Future	127.99	Call			3,793.01000	3.79301	3,775,590		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			3,783.01000	3.78301	3,765,590		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			3,773.01000	3.77301	3,755,590		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			2,633.95000	2.63395	2,614,420		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			2,623.95000	2.62395	2,604,420		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			2,613.95000	2.61395	2,594,420		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046												6,456,513.91	49	11,978
I2050	On	04/02/2016	Bond Future			138.88762	138.88762	138.57008	138.57008			86,110,324.40	620	11,643
I2050	On	05/05/2016	Bond Future			141.27789	141.27789	140.95686	140.95686			0.00	0	0
Total I2050 Future												86,110,324.40	620	11,643
I2050	On	04/02/2016	Bond Future	137.99	Call			580.08000	0.58008	897,620		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			570.08000	0.57008	887,620		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			560.08000	0.56008	877,620		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			2,966.86000	2.96686	3,287,890		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			2,956.86000	2.95686	3,277,890		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			2,946.86000	2.94686	3,267,890		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												86,110,324.40	620	11,643
R186	On	04/02/2016	Bond Future			8.64816	114.28978	8.63865	114.36167		9.44	131,090,377.66	1,147	60,712
R186	On	05/05/2016	Bond Future			8.70923	116.26805	8.69911	116.34296		9.18	0.00	0	0
R186	On	04/08/2016	Bond Future			8.75782	113.12198	8.74717	113.19921		9.32	0.00	0	0
Total R186 Future												131,090,377.66	1,147	60,712
R186	On	04/02/2016	Bond Future	9.20	Put			443.98000	0.44398	447,290	9.64	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			2,246.66000	2.24666	2,191,200	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,408.79000	1.40879	1,425,220	9.44	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.83	Put			1,171.64000	1.17164	1,184,820	9.48	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			1,165.80000	1.16580	1,125,270	9.33	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			2,604.95000	2.60495	2,636,310	9.33	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Call			2,700.47000	2.70047	2,641,010	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			1,117.34000	1.11734	1,129,770	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			4,582.72000	4.58272	4,514,140	9.64	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			1,574.39000	1.57439	1,593,030	9.42	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			210.58000	0.21058	197,340	9.15	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,990.42000	5.99042	6,049,070	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Call			2,468.18000	2.46818	2,410,650	9.46	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			1,256.83000	1.25683	1,271,190	9.46	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			2,606.26000	2.60626	2,547,550	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Put			5,140.66000	5.14066	5,194,400	9.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,027.51000	1.02751	989,730	9.32	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			2,852.27000	2.85227	2,886,380	9.32	0.00	0	0

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R186	On	04/02/2016	Bond Future	8.65	Call			1,839.02000	1.83902	1,788,120	9.40	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			1,753.23000	1.75323	1,774,220	9.40	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			2,037.08000	2.03708	1,983,830	9.42	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,197.97000	9.19797	9,266,530	9.10	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			37.97000	0.03797	34,500	9.10	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			9,115.72000	9.11572	9,184,140	9.10	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			39.81000	0.03981	36,210	9.10	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,033.62000	9.03362	9,101,910	9.10	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			326.69000	0.32669	308,540	9.20	0.00	0	700
R186	On	04/02/2016	Bond Future	7.49	Call			36.20000	0.03620	32,870	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			2,963.75000	2.96375	2,915,000	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			2,587.76000	2.58776	2,613,920	9.18	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			4,326.89000	4.32689	4,366,780	9.05	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			1,651.11000	1.65111	1,615,740	9.05	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,277.26000	4.27726	4,316,800	9.05	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			333.47000	0.33347	321,690	8.85	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			3,366.30000	3.36630	3,314,510	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			2,256.46000	2.25646	2,279,580	9.22	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			1,597.76000	1.59776	1,563,090	9.05	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,216.69000	9.21669	9,279,820	8.85	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,376.87000	4.37687	4,417,110	9.05	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			1,624.29000	1.62429	1,589,270	9.05	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			2,652.26000	2.65226	2,611,920	9.24	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,391.07000	4.39107	4,427,960	9.24	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			2,590.05000	2.59005	2,550,250	9.24	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,477.16000	4.47716	4,514,590	9.24	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			2,621.23000	2.62123	2,581,150	9.24	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,434.16000	4.43416	4,471,310	9.24	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												131,090,377.66	1,147	93,140
R197	On	04/02/2016	Bond Future			293.57992	293.57992	293.81696	293.81696			0.00	0	714
R197	On	05/05/2016	Bond Future			298.63215	298.63215	298.87761	298.87761			0.00	0	0
Total R197 Future												0.00	0	714
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			3,183.04000	3.18304	3,420,080		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			3,193.04000	3.19304	3,430,080		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			3,173.04000	3.17304	3,410,080		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			1,112.39000	1.11239	1,357,850		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			1,122.39000	1.12239	1,367,850		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			1,132.39000	1.13239	1,377,850		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	714
R202	On	04/02/2016	Bond Future			243.30356	243.30356	242.82599	242.82599			24,573,659.56	101	42,573
R202	On	05/05/2016	Bond Future			247.49046	247.49046	247.00858	247.00858			0.00	0	0
Total R202 Future												24,573,659.56	101	42,573
R202	On	04/02/2016	Bond Future	239.99	Call			2,835.99000	2.83599	3,313,560		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			2,825.99000	2.82599	3,303,560		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			2,815.99000	2.81599	3,293,560		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			1.42000	0.00142	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			18.58000	0.01858	500,460		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			8.58000	0.00858	490,460		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	480,460		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												24,573,659.56	101	42,573
R2023	On	04/02/2016	Bond Future			8.46335	99.72954	8.44872	99.80431		7.14	0.00	0	15,449
R2023	On	05/05/2016	Bond Future			8.52913	97.52825	8.51351	97.60575		7.17	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.57851	99.33695	8.56193	99.41676		6.88	0.00	0	0
Total R2023 Future												0.00	0	15,449
R2023	On	04/02/2016	Bond Future	8.00	Put			2,692.91000	2.69291	2,744,880	7.00	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			375.61000	0.37561	352,310	7.00	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,651.89000	2.65189	2,703,360	7.00	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			352.72000	0.35272	330,400	7.00	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,734.36000	2.73436	2,786,810	7.00	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			363.97000	0.36397	341,170	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,210.16000	1.21016	1,174,590	7.10	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,579.88000	2.57988	2,621,810	7.10	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,229.83000	1.22983	1,193,910	7.10	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,549.05000	2.54905	2,590,630	7.10	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,249.70000	1.24970	1,213,420	7.10	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,518.45000	2.51845	2,559,670	7.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/08/2016	Bond Future	8.24	Put			3,103.64000	3.10364	3,147,350	6.81	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,556.97000	1.55697	1,520,590	6.81	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,073.86000	3.07386	3,117,290	6.81	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,576.78000	1.57678	1,540,110	6.81	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,044.58000	3.04458	3,087,720	6.81	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			1,537.63000	1.53763	1,501,530	6.81	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,449
R203	On	04/02/2016	Bond Future			7.44198	104.51523	7.43192	104.53025		1.68	0.00	0	16,624
R203	On	05/05/2016	Bond Future			7.52235	102.15574	7.50912	102.17254		1.47	0.00	0	0
R203	On	04/08/2016	Bond Future			7.53055	104.05060	7.51328	104.06860		1.19	0.00	0	0
Total R203 Future												0.00	0	16,624
R203	On	04/02/2016	Bond Future	7.25	Call			172.63000	0.17263	165,270	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			444.73000	0.44473	452,390	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			178.13000	0.17813	170,640	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			435.25000	0.43525	442,780	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			167.25000	0.16725	160,030	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			454.34000	0.45434	462,140	1.65	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			580.77000	0.58077	590,360	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			243.10000	0.24310	235,800	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			572.89000	0.57289	582,390	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			248.03000	0.24803	240,640	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			565.07000	0.56507	574,480	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			238.22000	0.23822	231,010	1.45	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			272.70000	0.27270	264,970	1.17	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			558.23000	0.55823	568,500	1.17	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			276.76000	0.27676	268,960	1.17	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			551.82000	0.55182	562,020	1.17	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			281.19000	0.28119	273,320	1.17	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			545.78000	0.54578	555,910	1.17	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	16,624
R2030	On	04/02/2016	Bond Future			9.08428	91.70650	9.07992	91.73857			67,771,103.50	739	17,037
R2030	On	05/05/2016	Bond Future			9.14916	93.29446	9.14446	93.32851			0.00	0	0
Total R2030 Future												67,771,103.50	739	17,037
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			2,550.07000	2.55007	2,582,140		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			2,473.63000	2.47363	2,505,700		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.76	Put			2,397.29000	2.39729	2,429,360		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			1,055.35000	1.05535	1,089,400		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			981.75000	0.98175	1,015,800		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			1,129.04000	1.12904	1,163,090		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												67,771,103.50	739	17,037
R2032	On	04/02/2016	Bond Future			9.18386	95.17540	9.17950	95.20966		12.53	0.00	0	8,417
R2032	On	05/05/2016	Bond Future			9.24711	92.66665	9.24243	92.70291		12.81	0.00	0	0
R2032	On	04/08/2016	Bond Future			9.30063	94.38588	9.29569	94.42366		12.52	0.00	0	0
Total R2032 Future												0.00	0	8,417
R2032	On	04/02/2016	Bond Future	8.69	Call			608.57000	0.60857	589,690	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			4,576.24000	4.57624	4,591,620	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			626.49000	0.62649	607,290	12.30	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			4,510.64000	4.51064	4,525,700	12.30	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			644.91000	0.64491	625,390	12.30	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			4,445.64000	4.44564	4,460,380	12.30	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			2,068.99000	2.06899	2,035,540	12.51	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			1,908.07000	1.90807	1,908,880	12.51	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			2,492.54000	2.49254	2,457,220	12.56	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			1,552.51000	1.55251	1,551,450	12.56	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			2,230.82000	2.23082	2,205,990	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			4,137.97000	4.13797	4,149,400	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			2,262.80000	2.26280	2,237,800	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			4,090.15000	4.09015	4,101,410	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			2,199.12000	2.19912	2,174,470	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			4,186.17000	4.18617	4,197,780	12.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			2,842.35000	2.84235	2,818,600	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			5,145.68000	5.14568	5,159,710	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			2,874.36000	2.87436	2,850,470	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			5,098.43000	5.09843	5,112,320	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			2,810.55000	2.81055	2,786,930	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			5,193.25000	5.19325	5,207,410	12.42	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												0.00	0	8,461
R2037	On	04/02/2016	Bond Future			9.32718	92.64758	9.32280	92.68522		14.28	0.00	0	52,037
R2037	On	05/05/2016	Bond Future			9.38954	94.25184	9.38486	94.29156		14.00	0.00	0	0
R2037	On	04/08/2016	Bond Future			9.44403	91.74126	9.43911	91.78253		14.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future												0.00	0	52,037
R2037	On	04/02/2016	Bond Future	8.76	Call			549.31000	0.54931	530,810	13.94	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			5,593.40000	5.59340	5,612,540	13.94	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			2,101.41000	2.10141	2,065,510	14.18	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			2,297.71000	2.29771	2,299,450	14.18	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			2,681.88000	2.68188	2,643,200	14.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			1,767.65000	1.76765	1,766,610	14.25	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			516.45000	0.51645	498,650	13.93	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			5,747.65000	5.74765	5,767,490	13.93	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			532.69000	0.53269	514,540	13.93	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			5,670.27000	5.67027	5,689,760	13.93	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			5,459.82000	5.45982	5,474,860	13.89	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			2,039.88000	2.03988	2,015,010	13.89	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			5,400.84000	5.40084	5,415,690	13.89	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			2,070.84000	2.07084	2,045,780	13.89	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			5,342.05000	5.34205	5,356,710	13.89	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			2,008.98000	2.00898	1,984,300	13.89	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			3,551.26000	3.55126	3,523,520	14.34	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			5,246.30000	5.24630	5,259,830	14.34	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			3,588.71000	3.58871	3,560,840	14.34	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			5,197.45000	5.19745	5,210,850	14.34	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			3,626.68000	3.62668	3,598,670	14.35	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			5,149.25000	5.14925	5,162,510	14.35	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												0.00	0	52,069
R204	On	04/02/2016	Bond Future			7.79942	101.58372	7.79512	101.59461		3.14	22,043,667.24	217	38,583
R204	On	05/05/2016	Bond Future			7.88209	103.34203	7.87667	103.35465		2.85	0.00	0	0
R204	On	04/08/2016	Bond Future			7.93340	101.21849	7.92692	101.23224		2.66	0.00	0	0
Total R204 Future												22,043,667.24	217	38,583
R204	On	04/02/2016	Bond Future	7.49	Call			222.20000	0.22220	215,780	3.06	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			998.70000	0.99870	1,003,170	3.06	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			229.57000	0.22957	223,040	3.06	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			980.51000	0.98051	984,870	3.06	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			237.12000	0.23712	230,470	3.06	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			962.50000	0.96250	966,740	3.06	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			609.58000	0.60958	601,670	2.82	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			928.38000	0.92838	933,090	2.82	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			620.21000	0.62021	612,230	2.82	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			915.64000	0.91564	920,280	2.82	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			630.69000	0.63069	622,640	2.82	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
R204	On	05/05/2016	Bond Future	7.76	Put			902.76000	0.90276	907,330	2.82	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			698.34000	0.69834	690,620	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,074.53000	1.07453	1,080,560	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			707.82000	0.70782	700,040	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,062.70000	1.06270	1,068,670	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			688.62000	0.68862	680,950	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,086.12000	1.08612	1,092,200	2.63	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												22,043,667.24	217	38,583
R2040	On	04/02/2016	Bond Future			9.39728	96.45774	9.39290	96.49793		14.77	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			9.45986	98.12806	9.45519	98.17038		14.49	0.00	0	0
R2040	On	04/08/2016	Bond Future			9.51484	95.43881	9.50993	95.48281		14.85	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			2,837.30000	2.83730	2,796,010	14.77	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			1,952.85000	1.95285	1,951,750	14.77	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			2,887.77000	2.88777	2,846,290	14.77	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			1,912.99000	1.91299	1,911,700	14.77	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			2,938.86000	2.93886	2,897,180	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			1,873.90000	1.87390	1,872,410	14.78	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			3,941.64000	3.94164	3,906,920	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			3,446.79000	3.44679	3,454,390	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			3,849.05000	3.84905	3,814,660	14.49	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			3,534.28000	3.53428	3,542,210	14.49	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			3,895.08000	3.89508	3,860,520	14.49	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			3,490.20000	3.49020	3,497,960	14.49	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			4,642.58000	4.64258	4,654,110	14.86	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			4,554.91000	4.55491	4,522,710	14.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			4,733.83000	4.73383	4,745,630	14.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			4,598.80000	4.59880	4,566,460	14.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			4,687.88000	4.68788	4,699,540	14.85	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			4,643.21000	4.64321	4,610,740	14.86	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			9.41581	93.67950	9.40631	93.76756		15.38	65,575,650.00	700	20,002
R2044	On	05/05/2016	Bond Future			9.47642	95.30165	9.46648	95.39271		15.10	0.00	0	0
R2044	On	04/08/2016	Bond Future			9.52964	92.68533	9.51932	92.77886		15.48	0.00	0	0
Total R2044 Future												65,575,650.00	700	20,002
R2044	On	04/02/2016	Bond Future	9.58	Put			1,686.00000	1.68600	1,701,810	15.43	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			4,929.10000	4.92910	4,978,980	15.13	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			951.63000	0.95163	912,810	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.00	Put			4,854.80000	4.85480	4,904,040	15.13	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			977.35000	0.97735	937,900	15.14	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			4,781.15000	4.78115	4,829,760	15.14	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			3,273.75000	3.27375	3,201,500	15.43	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			926.38000	0.92638	888,200	15.13	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			1,979.13000	1.97913	1,937,610	14.97	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			6,430.56000	6.43056	6,480,100	14.97	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			2,010.48000	2.01048	1,968,570	14.98	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			6,362.72000	6.36272	6,411,870	14.98	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			1,948.08000	1.94808	1,906,960	14.97	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			6,498.88000	6.49888	6,548,820	14.97	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			4,840.42000	4.84042	4,876,250	15.48	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			4,617.87000	4.61787	4,559,890	15.48	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			4,793.41000	4.79341	4,828,960	15.48	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			4,662.76000	4.66276	4,604,480	15.49	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			4,747.37000	4.74737	4,782,620	15.49	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			4,573.80000	4.57380	4,516,100	15.48	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												65,575,650.00	700	20,002
R2048	On	04/02/2016	Bond Future			9.39160	97.43516	9.38721	97.47692		15.17	4,871,758.00	50	57,883
R2048	On	05/05/2016	Bond Future			9.44753	94.68742	9.44287	94.73127		15.58	0.00	0	0
R2048	On	04/08/2016	Bond Future			9.49482	96.44362	9.48993	96.48919		15.27	0.00	0	0
Total R2048 Future												4,871,758.00	50	57,883
R2048	On	04/02/2016	Bond Future	8.99	Call			994.91000	0.99491	967,690	14.92	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			4,914.36000	4.91436	4,928,900	14.92	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,021.81000	1.02181	994,200	14.92	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			4,839.05000	4.83905	4,853,200	14.92	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,049.20000	1.04920	1,021,210	14.93	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			4,764.42000	4.76442	4,778,190	14.93	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			2,766.56000	2.76656	2,724,410	15.14	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			2,172.44000	2.17244	2,172,050	15.14	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			3,294.05000	3.29405	3,249,930	15.20	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			1,767.45000	1.76745	1,765,090	15.20	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			2,099.02000	2.09902	2,072,520	15.45	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			6,438.75000	6.43875	6,456,100	15.45	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			2,131.96000	2.13196	2,105,240	15.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			6,369.79000	6.36979	6,386,920	15.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			2,066.40000	2.06640	2,040,120	15.45	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			6,508.22000	6.50822	6,525,790	15.45	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			3,743.43000	3.74343	3,713,470	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.24	Put			6,126.19000	6.12619	6,141,800	15.15	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			3,783.92000	3.78392	3,753,800	15.15	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			6,069.27000	6.06927	6,084,720	15.15	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			3,824.64000	3.82464	3,794,370	15.16	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			6,012.76000	6.01276	6,028,060	15.16	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												4,871,758.00	50	58,033
R207	On	04/02/2016	Bond Future			8.05538	97.82104	8.04581	97.85225		4.37	7,532,220.08	77	48,100
R207	On	05/05/2016	Bond Future			8.13881	99.51456	8.12802	99.54775		4.09	0.00	0	0
R207	On	04/08/2016	Bond Future			8.19887	97.71602	8.18686	97.75072		3.92	0.00	0	0
Total R207 Future												7,532,220.08	77	48,100
R207	On	04/02/2016	Bond Future	7.27	Call			52.69000	0.05269	48,800	4.17	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,623.41000	2.62341	2,650,730	4.17	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			131.76000	0.13176	124,110	4.22	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,965.18000	1.96518	1,988,740	4.22	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			136.85000	0.13685	129,000	4.22	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,936.91000	1.93691	1,960,270	4.22	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			142.09000	0.14209	134,030	4.22	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,908.81000	1.90881	1,931,960	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			680.52000	0.68052	664,850	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,540.50000	1.54050	1,558,020	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			692.51000	0.69251	676,670	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,521.40000	1.52140	1,538,750	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			390.54000	0.39054	379,510	4.00	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,157.46000	2.15746	2,179,620	4.00	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			668.66000	0.66866	653,150	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,559.75000	1.55975	1,577,430	4.06	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			993.39000	0.99339	975,800	3.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,535.14000	1.53514	1,552,250	3.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,006.43000	1.00643	988,710	3.88	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,519.09000	1.51909	1,536,070	3.88	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			980.45000	0.98045	962,990	3.88	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,551.29000	1.55129	1,568,530	3.88	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												7,532,220.08	77	48,205
R208	On	04/02/2016	Bond Future			8.21370	96.38332	8.19895	96.44194		5.55	13,300,898.16	138	40,686
R208	On	05/05/2016	Bond Future			8.28598	94.65116	8.26997	94.71216		5.46	0.00	0	0
R208	On	04/08/2016	Bond Future			8.33965	96.40681	8.32237	96.46982		5.15	0.00	0	0
Total R208 Future												13,300,898.16	138	40,686
R208	On	04/02/2016	Bond Future	7.76	Call			267.32000	0.26732	249,980	5.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.76	Put			2,032.42000	2.03242	2,073,700	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			250.25000	0.25025	233,680	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,096.72000	2.09672	2,138,770	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			258.68000	0.25868	241,720	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,064.45000	2.06445	2,106,110	5.43	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,918.11000	1.91811	1,951,730	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			897.17000	0.89717	869,510	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,894.41000	1.89441	1,927,750	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			867.50000	0.86750	840,400	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,941.99000	1.94199	1,975,890	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			882.25000	0.88225	854,870	5.40	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,097.12000	1.09712	1,069,380	5.10	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,281.97000	2.28197	2,317,240	5.10	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,111.77000	1.11177	1,083,800	5.10	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,259.59000	2.25959	2,294,630	5.10	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,082.60000	1.08260	1,055,090	5.10	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,304.49000	2.30449	2,339,990	5.10	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												13,300,898.16	138	40,686
R209	On	04/02/2016	Bond Future			9.23843	75.13917	9.23400	75.17084		14.52	274,257,970.50	3,650	45,121
R209	On	05/05/2016	Bond Future			9.29454	73.29114	9.28983	73.32446		14.86	0.00	0	0
R209	On	04/08/2016	Bond Future			9.34196	74.65081	9.33702	74.68542		14.57	0.00	0	0
Total R209 Future												274,257,970.50	3,650	45,121
R209	On	04/02/2016	Bond Future	8.74	Call			555.11000	0.55511	537,750	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,222.44000	4.22244	4,236,750	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			571.47000	0.57147	553,820	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,161.82000	4.16182	4,175,840	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			588.18000	0.58818	570,230	14.28	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,101.66000	4.10166	4,115,380	14.28	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			2,993.73000	2.99373	2,959,220	14.69	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			991.51000	0.99151	988,670	14.69	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			1,920.86000	1.92086	1,898,670	14.73	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			4,016.37000	4.01637	4,027,500	14.73	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			1,948.97000	1.94897	1,926,630	14.74	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,970.66000	3.97066	3,981,640	14.74	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			493.99000	0.49399	484,110	14.36	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			8,454.68000	8.45468	8,478,120	14.36	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			1,892.99000	1.89299	1,870,970	14.73	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,062.43000	4.06243	4,073,730	14.73	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			3,277.83000	3.27783	3,253,430	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	9.25	Put			3,891.74000	3.89174	3,901,950	14.57	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			3,311.27000	3.31127	3,286,750	14.58	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,854.23000	3.85423	3,864,320	14.58	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			3,244.82000	3.24482	3,220,530	14.57	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,929.78000	3.92978	3,940,100	14.57	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												274,257,970.50	3,650	60,721
R210	On	04/02/2016	Bond Future			184.55420	184.55420	184.28665	184.28665			110,732,520.00	600	3,896
R210	On	05/05/2016	Bond Future			185.56435	185.56435	185.29492	185.29492			0.00	0	0
Total R210 Future												110,732,520.00	600	3,896
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			703.35000	0.70335	435,800		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			713.35000	0.71335	445,800		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			723.35000	0.72335	455,800		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			284.92000	0.28492	554,350		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			304.92000	0.30492	574,350		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			294.92000	0.29492	564,350		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												110,732,520.00	600	3,896
R211	On	04/02/2016	Bond Future			135.45128	135.45128	135.46993	135.46993			0.00	0	1,010
R211	On	05/05/2016	Bond Future			137.78250	137.78250	137.80347	137.80347			0.00	0	0
Total R211 Future												0.00	0	1,010
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			3,520.07000	3.52007	3,538,720		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			3,530.07000	3.53007	3,548,720		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			3,540.07000	3.54007	3,558,720		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,206.53000	1.20653	1,227,500		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			1,186.53000	1.18653	1,207,500		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,196.53000	1.19653	1,217,500		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,010
R212 On 04/02/2016 Bond Future			141.77525	141.77525	141.79458	141.79458			0.00	0	1,569
R212 On 05/05/2016 Bond Future			144.21530	144.21530	144.23712	144.23712			0.00	0	0
Total R212 Future									0.00	0	1,569
R212 On 04/02/2016 Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/02/2016 Bond Future	145.99	Put			4,195.42000	4.19542	4,214,750		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			4,205.42000	4.20542	4,224,750		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			4,215.42000	4.21542	4,234,750		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			762.88000	0.76288	784,700		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			772.88000	0.77288	794,700		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			752.88000	0.75288	774,700		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,569
R213 On 04/02/2016 Bond Future			9.13495	85.84580	9.13061	85.87653		12.45	0.00	0	41,590
R213 On 05/05/2016 Bond Future			9.19427	83.78419	9.18961	83.81676		12.71	0.00	0	0
R213 On 04/08/2016 Bond Future			9.24337	85.33815	9.23846	85.37204		12.42	0.00	0	0
Total R213 Future									0.00	0	41,590
R213 On 04/02/2016 Bond Future	8.74	Call			713.81000	0.71381	694,120	12.24	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Put			3,547.44000	3.54744	3,558,480	12.24	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Call			733.41000	0.73341	713,440	12.24	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Put			3,492.80000	3.49280	3,503,560	12.24	0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Call			753.39000	0.75339	733,130	12.24	0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Put			3,438.63000	3.43863	3,449,100	12.24	0.00	0	0
R213 On 05/05/2016 Bond Future	8.74	Call			1,451.39000	1.45139	1,432,470	12.49	0.00	0	0
R213 On 05/05/2016 Bond Future	8.74	Put			4,681.00000	4.68100	4,694,650	12.49	0.00	0	0
R213 On 05/05/2016 Bond Future	8.75	Call			1,474.94000	1.47494	1,455,860	12.49	0.00	0	0
R213 On 05/05/2016 Bond Future	8.75	Put			4,630.80000	4.63080	4,644,290	12.49	0.00	0	0
R213 On 05/05/2016 Bond Future	8.76	Call			1,498.94000	1.49894	1,479,690	12.50	0.00	0	0
R213 On 05/05/2016 Bond Future	8.76	Put			4,581.14000	4.58114	4,594,460	12.50	0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Call			2,675.72000	2.67572	2,653,890	12.32	0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Put			4,416.87000	4.41687	4,428,930	12.32	0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Call			2,705.45000	2.70545	2,683,500	12.32	0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Put			4,375.53000	4.37553	4,387,470	12.32	0.00	0	0
R213 On 04/08/2016 Bond Future	9.01	Call			2,735.37000	2.73537	2,713,300	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.01	Put			4,334.46000	4.33446	4,346,280	12.32	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	41,590
R214	On	04/02/2016	Bond Future			9.31491	75.77062	9.30539	75.84175		15.17	0.00	0	30,261
R214	On	05/05/2016	Bond Future			9.36854	73.78812	9.35862	73.86151		15.56	0.00	0	4,680
R214	On	04/08/2016	Bond Future			9.41348	75.15667	9.40320	75.23206		15.27	0.00	0	0
Total R214 Future												0.00	0	34,941
R214	On	04/02/2016	Bond Future	7.99	Call			23.62000	0.02362	21,310	14.67	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			11,055.96000	11.05596	11,124,780	14.67	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			24.81000	0.02481	22,410	14.67	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,963.40000	10.96340	11,032,130	14.67	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			26.07000	0.02607	23,570	14.67	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,871.08000	10.87108	10,939,710	14.67	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			2,096.76000	2.09676	2,043,480	15.24	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			1,764.43000	1.76443	1,782,280	15.24	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			2,506.31000	2.50631	2,449,070	15.31	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			1,438.01000	1.43801	1,451,900	15.31	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			1,843.18000	1.84318	1,806,520	15.43	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,580.18000	4.58018	4,616,910	15.43	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			1,870.98000	1.87098	1,833,990	15.44	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,529.40000	4.52940	4,565,800	15.44	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			1,815.65000	1.81565	1,779,310	15.43	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,631.37000	4.63137	4,668,420	15.43	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			3,246.10000	3.24610	3,202,610	15.27	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,385.14000	4.38514	4,417,040	15.27	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			3,280.11000	3.28011	3,236,370	15.28	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,343.91000	4.34391	4,375,560	15.28	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			3,212.76000	3.21276	3,169,510	15.27	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,427.17000	4.42717	4,459,310	15.27	0.00	0	0
Total R214 Option												0.00	0	50
Total For R214												0.00	0	34,991
Total for Bond												818,249,064.81	8,118	654,395
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
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

Contract 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 R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
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			497.98300	497.98300	495.29500	495.29500				0.00	0	452
GOVI On 05/05/2016 GOVI			506.60200	506.60200	503.87500	503.87500				0.00	0	146
GOVI On 04/08/2016 GOVI			515.89500	515.89500	513.12200	513.12200				0.00	0	0
Total GOVI Future										0.00	0	598
GOVI On 04/02/2016 GOVI	511.99	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
GOVI	On	04/02/2016	GOVI	511.99	Put			166,950.00000	16.69500	140,070,000		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			167,050.00000	16.70500	140,170,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			167,150.00000	16.71500	140,270,000		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			141,150.00000	14.11500	113,880,000		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			141,250.00000	14.12500	113,980,000		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			141,350.00000	14.13500	114,080,000		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			78,680.00000	7.86800	50,950,000		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			78,780.00000	7.87800	51,050,000		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			78,880.00000	7.88800	51,150,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	598
Total for GOVI												0.00	0	598
AL37	On	04/02/2016	Index Future			471.30500	471.30500	459.24500	459.24500			0.00	0	2
AL37	On	05/05/2016	Index Future			479.46200	479.46200	467.20000	467.20000			0.00	0	0
Total AL37 Future												0.00	0	2
Total For AL37												0.00	0	2
AL7T	On	04/02/2016	Index Future			549.83500	549.83500	550.18500	550.18500			0.00	0	0
AL7T	On	05/05/2016	Index Future			559.35100	559.35100	559.71600	559.71600			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			500.23400	500.23400	498.08700	498.08700			0.00	0	611
ALBI	On	05/05/2016	Index Future			508.89200	508.89200	506.71500	506.71500			0.00	0	0
ALBI	On	04/08/2016	Index Future			518.22700	518.22700	516.01500	516.01500			0.00	0	0
Total ALBI Future												0.00	0	611
Total For ALBI												0.00	0	611
IGOV	On	04/02/2016	Index Future			238.84300	238.84300	238.62400	238.62400			0.00	0	1,038
IGOV	On	05/05/2016	Index Future			242.95300	242.95300	242.73400	242.73400			0.00	0	21
IGOV	On	04/08/2016	Index Future			247.45300	247.45300	247.23300	247.23300			0.00	0	0
Total IGOV Future												0.00	0	1,059
Total For IGOV												0.00	0	1,059
ILBI	On	04/02/2016	Index Future			646.00200	646.00200	645.47300	645.47300			0.00	0	157

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2016	Index Future			657.05900	657.05900	656.52200	656.52200			0.00	0	0
Total ILBI Future												0.00	0	157
Total For ILBI												0.00	0	157
Total for Index												0.00	0	1,829
JIBAR F	On	15/12/2015	Jibar Future			6.51000	93.49000	6.51000	93.49000			0.00	0	0
JIBAR F	On	20/01/2016	Jibar Future			6.53000	93.47000	6.53000	93.47000			0.00	0	0
JIBAR F	On	17/02/2016	Jibar Future			6.62000	93.38000	6.62000	93.38000			0.00	0	2,000
JIBAR F	On	16/03/2016	Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F	On	20/04/2016	Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR F	On	18/05/2016	Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.22000	92.78000	7.22000	92.78000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.52000	92.48000	7.52000	92.48000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.70000	92.30000	7.70000	92.30000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.79000	92.21000	7.79000	92.21000			0.00	0	0
Total Jibar Future												0.00	0	2,000
Total For JIBAR FUTURE												0.00	0	2,000
Total for Jibar												0.00	0	2,000
10Y ST	On	17/12/2025	Interest Rate Swap			101.48366	101.48366	101.52484	101.52484			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	19/12/2016	Interest Rate Swap			99.90613	99.90613	99.90379	99.90379			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			100.07362	100.07362	100.06702	100.06702			0.00	0	0
Total 2Y STND Future												0.00	0	0
Total For 2Y STND												0.00	0	0
5Y STN	On	17/12/2020	Interest Rate Swap			99.77075	99.77075	99.76735	99.76735			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 :												818,249,064.81	8,118	658,822
AA02	On	28/03/2016	Spot Bond				101.32661		101.30803			0.00	0	0
Total AA02 SPOT												0.00	0	0
Total For AA02												0.00	0	0
AA04	On	22/03/2017	Spot Bond				101.60017		101.57916			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.39500	101.58830	9.39000	101.57654			0.00	0	900,000,000
Total AA05 SPOT									0.00	0	900,000,000
Total For AA05									0.00	0	900,000,000
AA06 On 15/04/2021 Spot Bond				101.14539		101.12394			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.95500	99.48227	9.94000	99.51631			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.21900	10.00000	103.19200			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				100.29428		100.27055			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				99.20724		99.18228			0.00	1,160,000,000	1,160,000,000
Total AB011 SPOT									0.00	1,160,000,000	1,160,000,000
Total For AB011									0.00	1,160,000,000	1,160,000,000
AB013 On 21/11/2018 Spot Bond			9.78500	96.63577	9.78000	96.62269			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.87344	100.00000	9.84952			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.52507	10.84000	100.49592			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.27080	100.00000	10.25046			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.89793	11.37000	102.86668			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	11.47891	100.00000	11.44268			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.18603	11.81000	88.13044				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.12851	100.00000	10.08347				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				101.11694		101.09400				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.96000	102.67672	8.95000	102.66512				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				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			2.75500	270.44520	2.74500	270.60435				0.00	0	292,000,000
Total ABCPI3 SPOT										0.00	0	292,000,000
Total For ABCPI3										0.00	0	292,000,000
ABFN06 On 17/03/2016 Spot Bond				99.96048		99.94172				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				100.48386		100.46394				0.00	2,200,000,000	2,200,000,000
Total ABFN07 SPOT										0.00	2,200,000,000	2,200,000,000
Total For ABFN07										0.00	2,200,000,000	2,200,000,000
ABFN08 On 17/03/2020 Spot Bond				99.80727		99.78579				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				99.80233		99.78030				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.43467		99.41333				0.00	0	1,000,000,000
Total ABFN10 SPOT										0.00	0	1,000,000,000
Total For ABFN10										0.00	0	1,000,000,000
ABFN11 On 09/04/2017 Spot Bond				101.05166		101.03166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.77443		100.75384				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.81242		100.79047				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.94069		100.91813				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.55086		100.52888				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.56543		100.54290				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			2.08500	179.28605	2.07500	179.36443				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	183.03432	2.17000	183.02352				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	193.03876	1.82000	193.02921				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.35625	84.20281	8.34625	84.20096				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.35625	84.20281	8.34625	84.20096				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.73485		101.71273				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.74000		100.73000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				99.47000		99.45000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				99.83000		99.81000			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				101.29289		101.27158			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				101.15552		101.13472			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				98.48000		98.46000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				97.75000		97.72000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				97.44000		97.42000			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				97.18000		97.17000			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				101.44300		101.42163			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.17126		101.14882			0.00	345,000,000	95,000,000
Total ABN58 SPOT									0.00	345,000,000	95,000,000
Total For ABN58									0.00	345,000,000	95,000,000
ABN59 On 20/07/2016 Spot Bond				95.44000		95.42000			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				95.22000		95.20000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.62500	114.72080	2.65000	114.47740				0.00	0	122,000,000
Total ABN61 SPOT										0.00	0	122,000,000
Total For ABN61										0.00	0	122,000,000
ABN62 On 31/03/2028 Spot Bond			2.41500	168.80460	2.43000	168.52889				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			2.38000	221.34694	2.39500	220.87658				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				93.82000		93.81000				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			10.01500	90.64133	10.00000	90.68718				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.41000		106.39000				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				47.01000		47.26000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.37955		102.37955				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.75000		101.75000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				112.40000		112.55000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.70329	9.63000	110.67484			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				105.52000		105.50000			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			10.00500	108.13149	9.99500	108.17010			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.33000	90.63857	9.31500	90.67368			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				108.32000		107.44000			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				132.50000		132.27000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.10000	107.49378	10.09000	107.53172			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				95.58000		95.56000			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				99.93517		99.91355			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.78012		100.75686			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.56000	104.87697	8.55000	104.87350		13,353,600,000,000.00	1,560,000,000	390,000,000	
Total ABS10 SPOT								13,353,600,000,000.00	1,560,000,000	390,000,000	
Total For ABS10								13,353,600,000,000.00	1,560,000,000	390,000,000	
ABS11 On 09/04/2021 Spot Bond			9.80500	99.99138	9.79000	100.02591		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.57000	99.49905	11.56000	92.75897		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			10.03500	98.94767	10.02000	98.99025		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			9.55500	99.69259	9.54000	99.72460		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			10.02500	99.43305	10.01000	99.47944		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			10.61000	99.45403	10.60000	99.48577		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			10.85000	99.35170	10.84000	99.38826		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS6 On 01/06/2020 Spot Bond			9.49000	95.53220	11.48000	88.88040		0.00	0	964,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS6 SPOT									0.00	0	964,100,000
Total For ABS6									0.00	0	964,100,000
ABS7 On 11/09/2026 Spot Bond			10.60000	90.70765	10.59000	90.74023			2,120,000,000,000.00	200,000,000	3,670,000,000
Total ABS7 SPOT									2,120,000,000,000.00	200,000,000	3,670,000,000
Total For ABS7									2,120,000,000,000.00	200,000,000	3,670,000,000
ABS9 On 17/03/2016 Spot Bond			7.82500	102.48783	7.81500	102.46910			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			2.15500	281.45786	2.14500	281.62942			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			2.24000	134.75761	2.24000	134.74944			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			2.24000	138.06555	2.24000	138.05721			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	0.01005	100.00000	0.01086			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	16.29073	100.00000	16.25083			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	96.80851	100.00000	96.55172			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				77.17643		77.13572			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	62.14420	100.00000	61.99201			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				103.13622		103.11063			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				103.13622		103.11063			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				103.15369		103.12795				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				103.15369		103.12795				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				103.11876		103.09330				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				99.77608		99.75743				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.59785		101.57540				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.84149		101.81799				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.89448		101.87029				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.91573		101.89125				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.87315		101.84923				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.77758		101.75490				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.78000	102.89283	11.77000	96.51652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL111 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
ACL124 On 20/09/2016 Spot Bond				94.24305		94.22299				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				221.33253		222.56069				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				221.38229		222.61005				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.82006		101.79684				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 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				100.13907		100.02686				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				103.70496		103.67964				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				103.37572		103.35105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.57179		102.54933				0.00	0	2,583,225,000
Total ACL143 SPOT										0.00	0	2,583,225,000
Total For ACL143										0.00	0	2,583,225,000
ACL144 On 20/12/2016 Spot Bond				102.44592		102.42531				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.82647		101.80317				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				102.44304		102.42153				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.78836		101.76555				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.71376		101.69192				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.18894	10.23000	102.16094				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				112.68669		112.47439				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			9.86000	104.39601	9.85500	104.38318				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.78189		101.75916				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	122.94634	1.75000	122.94048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.75209		101.72855				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				101.80520		101.78095				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				101.69898		101.67614				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.87351		101.84959				0.00	0	1,180,957,100
Total ACL181 SPOT										0.00	0	1,180,957,100
Total For ACL181										0.00	0	1,180,957,100
ACL182 On 20/06/2017 Spot Bond				102.81048		102.78976				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				101.67986		101.65727				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				102.44356		102.42069				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				101.79457		101.77047				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				101.74452		101.72228				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.83488		101.81147				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				101.86257		101.83879				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.69415		101.67464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				101.86905		101.84519				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.86905		101.84519				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.97507		101.94856				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.76271		101.73904				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.97365		101.94842				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				103.10787		103.08388				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.97507		101.94856				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				100.44077		100.42090				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.90528		101.88095				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.89014		101.86477				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				159.68389		160.56766				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				160.81777		161.70762				0.00	0	0

Contract 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
ACL20£ On 20/03/2016 Spot Bond				101.67098		101.64969				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20£ On 20/03/2018 Spot Bond				101.64160		101.61953				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21(On 20/05/2018 Spot Bond				100.36982		100.34871				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.68198		101.65937				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.98772		99.96424				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.75209		101.72855				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21£ On 20/09/2018 Spot Bond				101.65861		101.63631				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				101.65648		101.63421				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.80092		101.77794				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21£ On 11/05/2020 Spot Bond				100.60819		100.58430				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL21ϵ On 26/01/2021 Spot Bond				100.96772		100.94373				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL22(On 26/01/2021 Spot Bond				100.95159		100.92799				0.00	0	0

Contract 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				101.31175		101.28899			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				101.28838		101.26604			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				99.92996		99.90663			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				100.82943		100.80552			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.87560		100.85244			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.26998		100.24433			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	21.43710	100.00000	9.04314		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ADCB05 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ADCB05								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ADCB1 On 31/01/2016 Spot Bond			100.00000	90.29177	100.00000	90.07679		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total ADCB1U SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For ADCB1U								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.67288	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total ADCB2U SPOT								10,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total For ADCB2U								10,000,000,000,000.00	1,500,000,000	1,500,000,000	
ADCP1 On 03/06/2016 Spot Bond			100.00000	55.49195	100.00000	51.16869		180,000,000,000,000.00	1,800,000,000	1,800,000,000	
Total ADCP11 SPOT								10,000,000,000,000.00	1,800,000,000	1,800,000,000	
Total For ADCP11								10,000,000,000,000.00	1,800,000,000	1,800,000,000	
AER011 On 18/11/2016 Spot Bond			100.00000	53.74491	100.00000	53.61471		0.00	0	0	
Total AER01U SPOT								0.00	0	0	
Total For AER01U								0.00	0	0	
AFS1U On 27/09/2019 Spot Bond			100.00000	16.95570	100.00000	16.91417		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.69545	100.00000	1.69134			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				101.03689		101.01487			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				101.07726		101.05442			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				101.21164		101.18603			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				101.01536		100.99376			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			7.51500	100.55224	8.28500	100.25828			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				101.29882		101.27143			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				101.50620		101.47455			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	40.38232	100.00000	40.24075			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	11.06706	100.00000	11.02826			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.38000	99.74710	9.37500	99.73562			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			10.10000	109.31401	10.09000	109.33856			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.84500	103.38568	7.83500	103.36647				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.75500	97.35607	9.74000	97.41424				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.74967	100.00000	12.72145				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.48500	96.66937	10.48000	96.67809				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			2.66500	172.48266	2.68000	172.21044				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				100.01366		99.99115				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.55918		101.53728				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.67539		101.65182				0.00	0	300,000,000
Total APF02 SPOT										0.00	0	300,000,000
Total For APF02										0.00	0	300,000,000
APF03 On 07/08/2018 Spot Bond				100.62223		100.59951				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.53518		101.51473				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.17886		100.16095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007: On 20/12/2016 Spot Bond				101.56447		101.54457				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN009: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011: On 20/03/2019 Spot Bond				101.71375		101.69191				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012: On 20/06/2017 Spot Bond				102.36097		102.33046				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013: On 09/12/2015 Spot Bond				99.98215		99.96430				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016: On 11/04/2017 Spot Bond				95.48000		95.45000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017: On 09/03/2016 Spot Bond				99.98215		99.96430				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN020: On 09/06/2017 Spot Bond				115.18785		115.16770				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN021: On 07/12/2033 Spot Bond			2.63000	240.11844	2.64500	239.63061				0.00	0	0

Contract 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				100.55803		100.53410				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				113.45817		113.43526				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				100.59819		100.57501				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			2.64500	213.45552	2.66000	213.00375				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				101.56296		101.54192				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				101.54471		101.52395				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				101.16311		101.14216				0.00	0	0

Contract 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
ASN05: On 16/04/2018 Spot Bond				101.14469		101.12276				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.08537		101.06180				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.93591		100.91236				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.87266		100.84942				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.70034		98.69887				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.16494		100.14162				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				99.83632		99.81606				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.60445		100.58180				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				101.19468		101.17747				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				91.52365		92.05797				0.00	0	0

Contract 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				101.30716		101.28768				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				102.04086		102.01348				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				101.72022		101.69710				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				99.95390		99.93086				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				101.86891		101.84382				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond				100.04059		100.09788				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				101.59855		101.57699				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				101.31915		101.29746				0.00	0	0

Contract 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				101.08320		101.06019				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				100.61862		100.59516				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				100.38276		100.36232				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				58.52287		58.42724				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				100.14098		100.11665				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.14041		100.11698				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond			100.00000	1.57445	100.00000	1.56250				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	51.65539	100.00000	51.54107				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	24.63655	100.00000	24.57621				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	24.74164	100.00000	24.68104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	24.26876	100.00000	24.20932				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	45.52316	100.00000	45.41167				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	66.63602	100.00000	66.47282				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	22.57829	100.00000	22.52299				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	45.01693	100.00000	44.90668				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	65.10880	100.00000	64.94934				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.98085	100.00000	1.97460				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	21.79298	100.00000	21.69715				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				99.88193		99.86217				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.52895		101.50837				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.74266		101.72206				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.25500	103.11860	9.25000	103.10538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.51714		101.49629				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.78407		100.76383				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.90318		99.88256				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				100.41862		100.39772				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			10.05500	98.17034	10.04000	98.20113				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			10.15500	97.95860	10.14000	97.99884				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	0.55665	100.00000	0.55243		920,000,000,000,000.00		39,200,000,000	25,200,000,000	
Total BAW22 SPOT								920,000,000,000,000.00		39,200,000,000	25,200,000,000	
Total For BAW22								920,000,000,000,000.00		39,200,000,000	25,200,000,000	
BAW3 On 02/10/2017 Spot Bond				103.47026		103.44854				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			9.11000	103.15554	9.10000	103.14704				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			11.03026	102.64443	11.02930	102.61402				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				102.08730		102.05692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.99045	102.16292	10.99129	102.13253				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.02698	101.77018	12.02229	101.74563				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				102.13430		102.10323				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				102.13430		102.10323				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				102.13437		102.10330				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			11.28026	102.02234	11.27930	101.99143				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			11.13578	102.20936	11.13783	102.17839				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	102.31566	11.06000	102.28509				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			10.33090	101.97684	10.32644	101.95027				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				102.57088		102.54310				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				102.02965		102.00020				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				102.02965		102.00020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			12.04792	100.78704	12.04098	100.75961				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.88500	100.95313	11.87500	100.93501				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.81000	99.35768	11.80000	99.34214				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				101.85261		101.82571				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.72514	9.28000	101.69944				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.97879		101.94877				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.73000	101.50822	11.72500	101.48555				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.92283		101.89364				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.96947		101.93958				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				101.96947		101.93958				0.00	0	0

Contract 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				108.75384		108.75384				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				101.90043		101.87158				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				101.99307		101.96409				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				100.03687		100.03687				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				101.99307		101.96409				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				101.90416		101.87526				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				101.92773		101.89972				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				101.99318		101.96419				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				101.64268		101.61769				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			14.03026	103.20538	14.02930	103.16657				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			15.32517	102.92081	15.32033	102.88314				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			14.24204	102.66972	14.23639	102.63410				0.00	0	0

Contract 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				102.57447		102.53542				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				102.57447		102.53542				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				102.57447		102.53542				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				102.66733		102.62686				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				102.24901		102.21489				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	47.86312	100.00000	47.77231				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	22.09489	100.00000	22.04136				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	20.10883	100.00000	20.06012				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	12.41286	100.00000	12.38279				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	12.41286	100.00000	12.38279				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	15.00774	100.00000	14.97139				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	13.00395	100.00000	12.97245				0.00	0	0

Contract 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
BC100L On 22/01/2016 Spot Bond			100.00000	89.02439	100.00000	88.80779				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	83.33333	100.00000	83.14351				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	80.75221	100.00000	80.57395			100,000,000,000,000.00	31,000,000,000	17,500,000,000	
Total BC102U SPOT									10,000,000,000,000.00	31,000,000,000	17,500,000,000	
Total For BC102U									10,000,000,000,000.00	31,000,000,000	17,500,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.95307		100.93280				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				101.23993		101.21991				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				101.04403		101.02349				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				100.40369		100.38325				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.78549	100.00000	10.75908				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.78549	100.00000	10.75908				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP99U On 04/12/2015 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total BCP99U SPOT										0.00	0	0
Total For BCP99U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.05500	188.68089	2.04500	188.72496				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.62000	157.84370	8.61000	157.99471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.62000	158.28679	8.61000	158.43627			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			9.00500	94.59413	8.99500	94.64177			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.53000	98.48741	8.52500	98.47491		12,795,000,000,000.00	1,500,000,000	1,500,000,000	
Total BEER02 SPOT								12,795,000,000,000.00	1,500,000,000	1,500,000,000	
Total For BEER02								12,795,000,000,000.00	1,500,000,000	1,500,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	13.56013	100.00000	13.45610		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	11.73463	100.00000	11.64460		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	11.73463	100.00000	11.64460		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	12.44895	100.00000	12.35345		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	0.00061	100.00000	0.00060		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	16.65556	100.00000	16.52777		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	23.00513	100.00000	22.82864		0.00	0	0	
Total BG1F2U SPOT								0.00	0	0	
Total For BG1F2U								0.00	0	0	
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				101.01174		100.99025				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				101.59602		101.57656				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.09641		101.07313				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				101.16149		101.13684				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				101.34321		101.31473				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	57.52170	100.00000	57.38235				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				100.81984		100.79796				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				100.83567		100.81338				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				100.84095		100.81853				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				100.90425		100.88019				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				100.98855		100.96231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	56.27965	100.00000	56.14331				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	56.27965	100.00000	56.14331				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.84490		101.82316				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.87937		101.85721				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.61000	102.23166	8.60000	102.21984				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.98277		101.95936				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				102.16645		102.14081				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	40.26293	100.00000	40.16432				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	40.26293	100.00000	40.16432				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				101.43521		101.40865				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			11.53000	98.39594	13.52000	92.50496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.84157		100.81430				0.00	0	230,000,000
Total BGL03 SPOT										0.00	0	230,000,000
Total For BGL03										0.00	0	230,000,000
BGL04 On 05/02/2025 Spot Bond			11.42000	98.94449	13.41000	92.89079				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.55500	102.26257	11.54000	102.28462				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.10322		100.07736				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.05500	101.96302	12.04000	101.99771				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				100.04844		100.10400				0.00	0	200,000,000
Total BGL08 SPOT										0.00	0	200,000,000
Total For BGL08										0.00	0	200,000,000
BGL09 On 29/09/2025 Spot Bond			11.55500	101.61393	11.54000	101.63680				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				106.41342		106.39247				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.55918		100.53767				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				100.23054		100.20847				0.00	0	150,000,000
Total BID04 SPOT										0.00	0	150,000,000
Total For BID04										0.00	0	150,000,000
BID05 On 26/06/2019 Spot Bond				101.12615		101.10524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.21000	102.82750	9.20500	102.81701				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC49 On 14/01/2016 Spot Bond				99.33242		99.31437				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				98.93369		98.91562				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				101.04296		101.01811				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.07215		101.04661				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				99.73722		102.04987				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				99.74503		99.71678				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				103.40058		103.37207				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC054 On 14/01/2016 Spot Bond				101.04227		101.02213				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.92567		100.90590				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.78495		100.76530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 12/02/2016 Spot Bond				100.45696		100.43756				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 22/02/2016 Spot Bond				100.28405		100.26459				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/12/2015 Spot Bond				99.98181		99.96361				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC070 On 09/03/2016 Spot Bond				99.98037		99.96074				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 08/01/2016 Spot Bond				98.41357		98.36239				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC072 On 11/01/2016 Spot Bond				99.38148		99.36329				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC073 On 14/01/2016 Spot Bond				99.32641		99.30821				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC075 On 20/01/2016 Spot Bond				99.21705		99.19884				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC077 On 20/04/2016 Spot Bond				100.76964		100.74999				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 22/01/2016 Spot Bond				99.18086		99.16265				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC079 On 01/02/2016 Spot Bond				98.95514		98.93801				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC080 On 05/02/2016 Spot Bond				98.92489		98.90667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC081 On 14/12/2015 Spot Bond				99.89228		99.87433				0.00	0	0
Total BTC082 SPOT										0.00	0	0
Total For BTC082										0.00	0	0
BTC082 On 18/02/2016 Spot Bond				98.65291		98.63420				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC083 On 17/05/2016 Spot Bond				96.88889		96.86957				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC084 On 23/02/2016 Spot Bond				98.56017		98.54147				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	63.26775	100.00000	63.11448				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.58828		101.56596				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.64629		101.62314				0.00	0	400,000,000
Total BWZ20A SPOT										0.00	0	400,000,000
Total For BWZ20A										0.00	0	400,000,000
BWZJ17 On 17/03/2017 Spot Bond				99.80149		99.77947				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				100.39661		100.37345				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	21.07782	100.00000	21.02675				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.81000	104.98349	9.80000	104.96459				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				104.20050		104.17566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.16000	101.84471	8.15000	101.82676				0.00	0	5,000,000,000
Total CBL11 SPOT										0.00	0	5,000,000,000
Total For CBL11										0.00	0	5,000,000,000
CBL12 On 06/09/2018 Spot Bond			15.43000	93.91700	15.42500	93.88891				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				98.48380		98.45166				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.23000	99.79394	13.22500	99.77144				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			9.26000	100.74663	9.25000	100.73489				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.50496		97.47237				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.23000	96.96889	13.22500	96.94889				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				96.68809		96.65484				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.66416		100.64211				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.95500	92.31929	10.94000	92.34096				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				100.45510		100.43021				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				100.85992		100.83503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.52500	116.22275	10.51500	116.24493				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.58000	105.59095	10.57000	105.61857				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.43000	106.81178	10.42000	106.84222				0.00	0	1,740,000,000
Total CCT03 SPOT										0.00	0	1,740,000,000
Total For CCT03										0.00	0	1,740,000,000
CGR10 On 08/12/2016 Spot Bond				99.99968		99.96891				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			12.01000	102.28904	12.00000	102.25961				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				103.71069		103.68888				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				104.13013		104.10303				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	104.14270	10.00000	104.11560				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				101.63738		101.60936				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				102.04887		102.02229				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				101.16532		101.13759				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	14.84574	100.00000	14.79939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	21.71406	100.00000	21.66088				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	19.61433	100.00000	19.55310				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				101.67939		101.64964				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				101.71170		101.68687				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				101.77713		101.75133				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.85241		101.82551				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				100.20946		100.18274				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				100.22542		100.19669				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				100.09456	100.00000	86.41860				0.00	20,000,000,000	10,000,000,000
Total CIG08 SPOT										0.00	20,000,000,000	10,000,000,000
Total For CIG08										0.00	20,000,000,000	10,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN17 On 20/12/2015 Spot Bond				101.82019		101.79696			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.88644		101.86648			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.38143	10.11000	104.35346			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18 On 06/07/2016 Spot Bond				101.36324		101.34157			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	127.35646	2.76000	127.34697			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				102.23120		103.22204			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	127.30942	3.14000	127.29858			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	102.23554	8.25000	102.21272			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			2.94000	127.92073	2.94000	127.91048			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.65255	2.40000	126.64424				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.53139		102.49885				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.91500	100.87222	8.90500	100.85629				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				101.06024		101.03726				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				101.08673		101.06415				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.96500	100.87779	8.95500	100.86181				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.96500	100.87779	8.95500	100.86181				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.01500	99.66235	9.00500	99.64773				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.86280		101.83902				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				102.04599		102.01981				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.45004		100.42781				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				100.32250		100.29877				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.66709	9.35000	102.64161				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.66709	9.35000	102.64161				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				102.12906		102.10801				0.00	360,000,000	360,000,000
Total CLN256 SPOT										0.00	360,000,000	360,000,000
Total For CLN256										0.00	360,000,000	360,000,000
CLN256 On 26/03/2017 Spot Bond				101.89619		101.87466				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				102.19045		102.16952				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				102.19045		102.16952				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.19045		102.16952				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.84461		101.82281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.66000	101.88032	9.65500	101.86778				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				101.26139		101.23951				0.00	800,000,000	800,000,000
Total CLN268 SPOT										0.00	800,000,000	800,000,000
Total For CLN268										0.00	800,000,000	800,000,000
CLN268 On 20/06/2017 Spot Bond				104.79946		104.77715				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.94800		101.92520				0.00	100,000,000	100,000,000
Total CLN272 SPOT										0.00	100,000,000	100,000,000
Total For CLN272										0.00	100,000,000	100,000,000
CLN272 On 20/06/2017 Spot Bond				101.93746		101.91479				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.95920		101.93731				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.33143		100.30884				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.33486		100.30833				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				102.11194		102.09039				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				100.64965		100.62923				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				100.85453		100.83187				0.00	800,000,000	800,000,000
Total CLN288 SPOT										0.00	800,000,000	800,000,000
Total For CLN288										0.00	800,000,000	800,000,000
CLN288 On 30/08/2017 Spot Bond				100.50359		100.48032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.94374		101.91861				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.80137		101.77600				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				103.29054		103.26803				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.63023		101.60496				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.78200		101.75691				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.66154		101.63617				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				101.98422		101.95885				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.63064		101.60537				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.97489		101.95020				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.71844		101.69233				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30(On 20/12/2017 Spot Bond				164.68212		164.68212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.87577		102.85194				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				165.23026		165.23026				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				163.95687		163.95687				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				164.82738		164.82738				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				160.28999		160.28999				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				158.02641		158.02641				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				100.50429		100.47925				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.29500	92.32911	11.28000	92.36825				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			11.81500	93.75715	11.80000	93.79558				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				101.64365		101.61865				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				102.00053		101.97369				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				100.49263		100.46811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.94085		100.91753				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				100.85701		100.83158				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	100.90360	8.80500	100.87972				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.76271		101.73904				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.95007		100.92652				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				101.84130		101.81657				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				101.87315		101.84800				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.99629		101.96950				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.90547		101.88113				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				102.62945		102.59563				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				87.30065		87.23672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				102.07589		102.04933				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.64365		101.61865				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				142.11423		142.11423				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.91438		100.89054				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.30815		102.27719				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.65300		101.62787				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.61349		102.57987				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				102.16081		102.13313				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.67103		101.64975				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.93685		101.91085				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.90559		100.88199				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.60367		100.58076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.60624		101.58180				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.87482		100.85277				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.18125		100.15806				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.88331		100.85979				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.86565		100.84286				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.60973		101.58808				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.47500	102.66530	10.46000	102.71857				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.76791		101.74537				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				100.75580		100.72886				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			12.61500	104.61139	12.60000	104.65306				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				100.85523		100.82663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.64500	104.60444	12.63000	104.64214				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	109.13745	10.02000	109.10847				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				100.85523		100.82663				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				100.99189		100.96734				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				102.12362		102.09514				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				101.74125		101.71906				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				101.77747		101.75480				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				101.77762		101.75496				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.71283		101.68681				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			9.95500	101.81239	9.94000	101.84569				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				101.89967		101.87085				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				101.94322		101.91714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.95455	10.98000	99.92521				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.35124	11.00000	102.32113				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				101.99027		101.96482				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				100.99610		100.97445				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			12.40500	100.62130	12.39000	100.66598				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				102.16180		102.13281				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				101.77735		101.75468				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				101.08241		101.05657				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.89473		101.87053				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				101.46255		101.44104				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				101.67773		101.65517				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				91.39223		91.39223				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				101.77333		101.74951				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				100.13024		100.10845				0.00	600,000,000	600,000,000
Total CLN395 SPOT										0.00	600,000,000	600,000,000
Total For CLN395										0.00	600,000,000	600,000,000
CLN395 On 20/03/2020 Spot Bond				101.92199		101.89620				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				102.44170		102.40895				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				100.47395		100.45029				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				100.47103		100.44750				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.77333		101.74951				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.99629		101.96950				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				101.55226		101.52979				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				101.53138		101.50807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.41683		100.38846				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				101.57147		101.55032				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				83.62001		83.62001				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				101.78395		101.75999				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				100.70989		100.69202				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				101.30552		101.27799				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				101.97507		101.94856				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				101.98567		101.95903				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				101.31222		101.28456				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.95384		101.92761				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				102.35691		102.32530				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				102.05996		102.03233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				101.39925		101.36981				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	100.00000	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				102.02187		101.99531				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				101.91526		101.88629				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	43.28597	7.01000	43.27793				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				101.93404		101.90477				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				101.33466		101.30195				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				102.54196		102.50237				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				102.33288		102.29656				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				102.54196		102.50237				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				101.78664		101.75880				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				102.13330		102.09801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.40916		101.38197				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				101.12038		101.09523				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				101.36906		101.33445				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				101.08739		101.04739				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				101.14053		101.09859				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				101.18606		101.14246				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.28882		100.26634				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.15511		100.12921				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				171.79762		171.39509				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.00500	94.59413	8.99500	94.64177				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.62000	157.84370	8.61000	157.99471				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.62000	158.28679	8.61000	158.43627				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.34007		101.31641				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.58110		101.55820				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.88407		101.86001				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.76479		101.74229				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.78828		101.76547				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.32180		101.29736				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.79457		101.77047				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.94085		100.91753				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.63736		101.61533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.73500		101.71289				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.72435		101.70237				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.73494		101.71283				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.79457		101.77047				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				100.30060		100.27466				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				101.31118		101.28663				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.09500	104.08668	9.08500	104.06640				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			9.01000	100.05030	9.00000	100.04812				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			9.85500	112.34464	9.84000	112.39957				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.30500	99.97725	8.29500	99.95457				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.16500	104.68815	10.15000	104.72092				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.25500	99.55401	10.24000	99.61042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.62500	94.04017	10.61000	94.08494				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.35000	94.27522	11.34000	94.30874				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.35000	87.61674	11.34000	87.65026				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				100.18237		100.15902				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	10.27738	100.00000	10.25220				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.27955		100.25728				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				101.63838		101.61695				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.23742		100.21533				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	10.32550	100.00000	10.30021				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	14.02839	100.00000	13.99404				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	51.22190	100.00000	50.99666				0.00	0	0
Total CPL041U SPOT										0.00	0	0
Total For CPL041U										0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	26.02855	100.00000	25.83318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	20.70519	100.00000	20.54633				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			11.93000	98.61871	11.91500	98.68273				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38I On 10/06/2018 Spot Bond			100.00000	17.72434	100.00000	17.68093				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	10.68489	100.00000	10.65872				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	18.35323	100.00000	18.30827				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.78602		100.76615				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.13500	99.19918	8.12500	99.19376				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				100.26204		100.24111				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.01232		100.07566				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				100.35666		100.33637				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	75.66779	100.00000	75.52283				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				99.97932		99.95869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				101.37286		101.34982				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 03/02/2016 Spot Bond				100.72356		100.70191				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				102.44888		102.42897				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC11 On 03/08/2016 Spot Bond				100.70006		100.67844				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.30391		102.27301				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL003 On 24/01/2019 Spot Bond				101.51926		101.48320				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/06/2019 Spot Bond				102.00690		101.97997				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL007 On 20/12/2019 Spot Bond				58.79618		58.74372				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.69500	96.96472	9.68000	101.50379				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			7.81500	103.30582	7.80500	103.28937				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.43000	103.20198	11.42000	96.71094		1,037,300,000,000.00		110,000,000	128,900,000	
Total DV22 SPOT								1,037,300,000,000.00		110,000,000	128,900,000	
Total For DV22								1,037,300,000,000.00		110,000,000	128,900,000	
DV23 On 27/02/2023 Spot Bond			9.95500	102.99685	9.94000	103.04583			0.00	0	69,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23 SPOT										0.00	0	69,200,000
Total For DV23										0.00	0	69,200,000
DV24 On 18/02/2024 Spot Bond			9.88500	101.84318	9.87000	101.89892				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			10.03500	103.51421	10.03000	103.52296				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				99.94249		99.92331				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 26/01/2016 Spot Bond				100.79464		100.77475				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				101.45418		101.43351				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.26714		100.24749				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				100.26975		100.24992				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				99.80240		101.52864				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				99.82016		99.80021				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				100.40935		100.38907				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				99.50917		101.25792				0.00	0	120,000,000
Total DVF17 SPOT										0.00	0	120,000,000
Total For DVF17										0.00	0	120,000,000
DVF18 On 30/03/2018 Spot Bond				100.98368		100.96296				0.00	7,400,000,000	3,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF18 SPOT										0.00	7,400,000,000	3,400,000,000
Total For DVF18										0.00	7,400,000,000	3,400,000,000
E170 On 01/08/2020 Spot Bond			8.56000	123.32849	10.55000	115.28893				0.00	0	2,500,000,000
Total E170 SPOT										0.00	0	2,500,000,000
Total For E170										0.00	0	2,500,000,000
ECN20 On 14/03/2020 Spot Bond			9.59000	102.43144	11.58000	95.83346				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.75500	102.22487	9.74000	102.26733				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.00500	101.98883	9.99000	102.04445				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.88000	102.90505	2.89500	102.69986				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				101.63934		101.58452				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				101.75314		101.72016				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				101.15593		101.13392				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				101.00314		100.97711				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	19.69048	100.00000	19.60389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.31000	104.37934	2.32000	104.19981				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			2.20500	126.79895	2.22000	126.58976				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			2.13500	115.32318	2.15000	115.10652				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			2.13500	116.13136	2.15000	115.91043				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			2.23000	106.35891	2.24500	106.14330				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.29000	104.75238	2.30000	104.57862				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			10.00500	105.81086	9.99000	105.83817				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.90500	105.83830	9.89000	105.87189				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.40000	98.98919	10.39000	99.01612				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.67000	94.15592	10.66500	94.14916				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.81000	100.81156	10.80500	100.80461				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.50000	103.84804	10.49000	103.85308				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				94.43502		94.41497				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				99.87915		99.85893				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				100.67703		100.65457				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				100.65100		100.62936				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				100.37918		100.35694				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.13376		100.02237				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	9.05728	100.00000	9.01702				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	4.02546	100.00000	4.00756				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.31574		100.29410				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.28791		100.26818				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.30385		100.28306				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC19 On 04/02/2016 Spot Bond				100.60729		100.58889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC21 On 04/05/2016 Spot Bond				100.60904		100.58891				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.63378		100.61290				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				97.29654		97.50978				0.00	1,000,000,000	500,000,000
Total EQS05 SPOT										0.00	1,000,000,000	500,000,000
Total For EQS05										0.00	1,000,000,000	500,000,000
EQS06 On 09/04/2018 Spot Bond				100.45769		100.43232				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.51000	97.63842	10.50500	97.62100				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				98.78796		98.76272				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				98.63025		98.60178				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	96.34300	100.00000	95.85395				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				100.44593		100.42268				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				100.47419		100.44958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				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				100.42631		100.40402				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.39059		100.36978				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				100.40458		100.38309				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				100.40646		100.38512				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				100.40079		100.37972				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				100.42629		100.40399				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				100.44545		100.42222				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.32000	103.18075	8.31500	103.16847			78,825,344,000.00	9,474,200	38,419,100,000	
Total ES18 SPOT									78,825,344,000.00	9,474,200	38,419,100,000	
Total For ES18									78,825,344,000.00	9,474,200	38,419,100,000	
ES23 On 25/01/2023 Spot Bond			9.14000	108.10826	9.12500	108.16164			65,599,608,000.00	7,177,200	7,574,153,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									65,599,608,000.00	7,177,200	7,574,153,800
Total For ES23									65,599,608,000.00	7,177,200	7,574,153,800
ES26 On 02/04/2026 Spot Bond			9.47000	90.89490	9.46000	90.93230			27,211,098,000.00	2,873,400	19,048,400,000
Total ES26 SPOT									27,211,098,000.00	2,873,400	19,048,400,000
Total For ES26									27,211,098,000.00	2,873,400	19,048,400,000
ES33 On 15/09/2033 Spot Bond			10.11500	80.33245	10.11000	80.34479			33,632,375,000.00	3,325,000	74,784,200,000
Total ES33 SPOT									33,632,375,000.00	3,325,000	74,784,200,000
Total For ES33									33,632,375,000.00	3,325,000	74,784,200,000
ES42 On 25/04/2042 Spot Bond			10.21000	85.46530	10.20000	85.52081			127,923,132,000.00	12,529,200	62,812,665,700
Total ES42 SPOT									127,923,132,000.00	12,529,200	62,812,665,700
Total For ES42									127,923,132,000.00	12,529,200	62,812,665,700
EXX01 On 19/05/2017 Spot Bond				99.52039		99.49593			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				97.67123		97.64552			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				101.06293		101.04135			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				101.53979		101.51816			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				100.33746		100.31447			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				100.17785		100.15551			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				100.27955		100.25728			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				100.23993		100.21684			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	103.52733			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.52637		100.50642				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				100.25171		100.23175				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				100.30147		100.28082				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				101.14780		101.12752				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				101.17697		101.15625				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond			100.00000	50.38657	100.00000	50.00000				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	35.62868	100.00000	35.35534				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	0.12257	100.00000	0.12219				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	0.12257	100.00000	0.12219				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.25497	100.00000	11.22771				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	10.95518	100.00000	10.92864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.79882		101.77764				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				101.20417		101.17985				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				102.00556		101.98187				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				102.14336		102.11800				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.83000	100.52226	9.82500	100.50850				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				99.96304		99.94453				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				99.96297		99.94446				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				100.96713		100.94405				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				101.56514		101.54285				0.00	1,200,000,000	1,200,000,000
Total FRB11 SPOT										0.00	1,200,000,000	1,200,000,000
Total For FRB11										0.00	1,200,000,000	1,200,000,000
FRB12 On 02/06/2024 Spot Bond				99.99676		99.88378				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				100.14567		100.03245				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			10.65500	97.49160	10.64000	97.52408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.02599		100.00005			0.00	0	250,000,000
Total FRB15 SPOT									0.00	0	250,000,000
Total For FRB15									0.00	0	250,000,000
FRB16 On 08/07/2025 Spot Bond				101.63421		101.60728			0.00	600,000,000	800,000,000
Total FRB16 SPOT									0.00	600,000,000	800,000,000
Total For FRB16									0.00	600,000,000	800,000,000
FRB17 On 08/01/2027 Spot Bond				101.65858		101.63123			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.68000	108.91060	10.67500	108.89260		31,350,493,860,000.00	2,935,439,500	3,019,439,500	
Total FRBC21 SPOT								11,350,493,860,000.00	2,935,439,500	3,019,439,500	
Total For FRBC21								11,350,493,860,000.00	2,935,439,500	3,019,439,500	
FRBC2 On 21/12/2018 Spot Bond				103.03020		103.00568			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			2.24000	138.06555	2.24000	138.05721			0.00	0	604,000,000
Total FRBI22 SPOT									0.00	0	604,000,000
Total For FRBI22									0.00	0	604,000,000
FRBI23 On 07/12/2023 Spot Bond			2.52500	274.60527	2.53500	274.40393		505,000,000,000.00	200,000,000	266,937,700	
Total FRBI23 SPOT								505,000,000,000.00	200,000,000	266,937,700	
Total For FRBI23								505,000,000,000.00	200,000,000	266,937,700	
FRBI25 On 31/01/2025 Spot Bond			2.34000	117.44098	2.36500	117.19201			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			2.98500	159.07859	3.00000	158.81858		1,791,000,000,000.00	600,000,000	300,000,000	
Total FRBI28 SPOT								1,791,000,000,000.00	600,000,000	300,000,000	
Total For FRBI28								1,791,000,000,000.00	600,000,000	300,000,000	
FRBI33 On 07/12/2033 Spot Bond			3.14000	199.61002	3.15500	199.19080			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.47300	69.30506	7.47400	69.28791			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.36100	44.26018	9.36100	44.24817			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.60000	42.87635	9.60000	42.86416				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	43.07963	100.00000	42.88811				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.14371		100.11493				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				102.09719		102.07035				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.82024		101.79702				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.99495		101.96944				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.97507		101.94856				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.88377		101.85848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121:On 20/06/2017 Spot Bond				102.15044		102.12290				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				101.94322		101.91714				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	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				102.06420		102.03651				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				102.53707		102.50304				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				102.46289		102.42986				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	33.65687	100.09221	33.57438				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				101.76696		101.74323				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.31481		100.35991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				101.95223		101.92728				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	98.00000	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				101.97357		101.94834				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				101.80527		101.78224				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				101.84767		101.82286				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				102.40991		102.37759				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				101.81581		101.79143				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	67.53819	13.22500	67.51405				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				101.71385		101.69082				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				101.71598		101.69292				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				102.50196		102.46981				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				101.79245		101.76837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.57000	106.19642	3.59500	105.97057				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				101.86891		101.84382				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.86891		101.84382				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.35760		100.33321				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				101.64365		101.61865				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				99.82737		99.80276				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				101.76271		101.73904				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				101.72235		101.69920				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				100.81284		100.78558				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				102.01115		101.98416				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				100.57731		100.55488				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				66.53792		66.73421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				101.06205		101.03583				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.30391		102.27301				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.31855		102.28881				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				101.70322		101.68034				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.84767		101.82286				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.84767		101.82286				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 14/03/2016 Spot Bond				101.73872		101.71854				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				101.43208		101.41070				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				101.50882		101.48628				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				101.33627		101.31648				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				101.24780		101.22729				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				101.94958		101.92342				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				101.23077		101.21012				0.00	0	230,000,000
Total FRC196 SPOT										0.00	0	230,000,000
Total For FRC196										0.00	0	230,000,000
FRC196 On 09/04/2016 Spot Bond				101.31651		101.29666				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				101.16638		101.14580				0.00	0	900,000,000
Total FRC198 SPOT										0.00	0	900,000,000
Total For FRC198										0.00	0	900,000,000
FRC198 On 10/04/2016 Spot Bond				101.16949		101.14885				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				101.13082		101.10787				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				101.02897		101.00808				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				101.13082		101.10787				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				101.02489		101.00408				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.72453		100.70058				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.75550	8.75000	100.73181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				103.67414		103.64979				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.70609	100.00000	11.67742				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.75288	100.00000	10.72655				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				97.24251		97.21121				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	13.18314	100.00000	13.15086				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.91138		101.88572				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	30.24229	100.00000	30.16904				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.63790		100.61463				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	9.38601	100.00000	9.36302				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	29.30160	100.00000	29.23061				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.63786		100.61459				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	29.27603	100.00000	29.20511				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0

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 07/11/2017 Spot Bond				100.63629		100.61309				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218: On 07/11/2017 Spot Bond				100.60413		100.58204				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219: On 04/11/2019 Spot Bond				100.75669		100.73339				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220: On 04/11/2017 Spot Bond				100.71060		100.68866				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221: On 31/01/2022 Spot Bond			3.05000	131.97333	3.05000	131.96249				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222: On 10/11/2016 Spot Bond				100.57036		100.54864				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC223: On 10/11/2016 Spot Bond				100.56279		100.54135				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC224: On 10/11/2016 Spot Bond				100.56279		100.54135				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC225: On 20/05/2020 Spot Bond				100.41830		100.39448				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC227: On 10/09/2016 Spot Bond				99.96012		99.94024				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC228: On 16/09/2016 Spot Bond				101.71193		101.69151				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC229: On 30/03/2017 Spot Bond				101.80621		101.78000				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23(On 20/06/2020 Spot Bond				101.94322		101.91714			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				101.58487		101.56237			0.00	900,000,000	900,000,000
Total FRC231 SPOT									0.00	900,000,000	900,000,000
Total For FRC231									0.00	900,000,000	900,000,000
FRC23(On 15/07/2016 Spot Bond				101.08773		101.06636			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23(On 31/01/2022 Spot Bond			3.91000	125.76755	3.91000	125.75299			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				101.47702		101.43971			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				99.95389		99.93095			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				100.94161		100.91791			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			3.58000	128.15411	3.58000	128.14176			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				101.98205		101.95671			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			3.63000	127.80041	3.63000	127.78793			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			3.61000	127.94175	3.61000	127.92933			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			3.56000	132.79382	3.56000	132.78108			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			3.63000	144.38892	3.63000	144.37469			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				101.05476		101.02829			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				101.73496		101.71284			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				101.96931		101.94414			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.28448		102.25518			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				102.20357		102.17533			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				101.89651		101.87105			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				101.89439		101.86896			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				101.68057		101.66108			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				101.01978		100.98974			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01 On 22/12/2018 Spot Bond			100.00000	14.65849	100.00000	14.62258			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	81.25000	100.00000	81.06904			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	31.86244	100.00000	31.78441			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	53.50496	100.00000	53.33791			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	13.13021	100.00000	13.09840			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.27843		101.26124			0.00	2,000,000,000	1,160,000,000
Total FRJ16 SPOT									0.00	2,000,000,000	1,160,000,000
Total For FRJ16									0.00	2,000,000,000	1,160,000,000
FRJ17 On 04/04/2017 Spot Bond				102.02725		102.00759			0.00	1,200,000,000	400,000,000
Total FRJ17 SPOT									0.00	1,200,000,000	400,000,000
Total For FRJ17									0.00	1,200,000,000	400,000,000
FRJ18 On 21/02/2018 Spot Bond				101.27093		101.24962			0.00	0	140,000,000
Total FRJ18 SPOT									0.00	0	140,000,000
Total For FRJ18									0.00	0	140,000,000
FRJ19 On 04/04/2019 Spot Bond				101.13501		101.11447			0.00	0	130,000,000
Total FRJ19 SPOT									0.00	0	130,000,000
Total For FRJ19									0.00	0	130,000,000
FRJ20 On 20/09/2020 Spot Bond				99.98080		99.95999			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00062		99.97950			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				101.06317		101.04116			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			2.10800	109.32094	2.11800	109.01038			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.41000	117.60861	2.42000	117.39960			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 21/01/2017 Spot Bond				100.97635		100.95559			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	101.28919	10.38000	101.26099			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	101.28919	10.38000	101.26099			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 30/01/2016 Spot Bond				103.49790		103.47040			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.55000	114.82712	2.56000	114.62356			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			2.58000	215.35920	2.59500	214.90293			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			2.52000	115.41644	2.53000	115.21172			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			2.61000	214.47804	2.62500	214.02385			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond				101.04323		101.01558			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			2.42500	116.62219	2.45000	116.37488			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/03/2038 Spot Bond			2.71500	111.64981	2.72500	111.45248			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				52.98100		54.60000			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			2.71500	111.64981	2.72500	111.45248			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			2.73000	210.99682	2.74500	210.55083			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			2.78000	209.56660	2.79500	209.12395			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			2.35500	102.68982	2.38000	102.47211			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			2.81000	208.71410	2.82500	208.27348			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			2.99000	106.58690	3.00000	106.39949			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			3.02500	158.42069	3.04000	158.16174			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.44000	98.89011	3.45000	98.71777			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			3.01500	158.58487	3.03000	158.32566			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				103.93096					0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 31/03/2028 Spot Bond			3.07500	157.60273	3.09000	157.34509			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.32000	194.84868	3.33500	194.44064			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				93.79319		95.21854			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.37000	100.04170	3.38000	99.86709			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.34000	100.54024	3.35000	100.36467			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.15000	90.09052	3.16000	103.58737			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.88500	160.73720	2.90000	160.47451			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.09000	200.95782	3.10500	200.53544			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13 On 08/08/2016 Spot Bond				100.51340		100.49392			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14 On 19/09/2016 Spot Bond				99.81594		99.79745			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14 On 03/10/2016 Spot Bond				106.14804		106.14341			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			3.01500	158.58487	3.03000	158.32566			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS143 On 31/03/2028 Spot Bond			3.01500	158.58487	3.03000	158.32566			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 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			2.30500	278.65563	2.29500	278.82403			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			2.19500	280.70735	2.18500	280.87806			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.91500	267.59532	2.90500	267.75128			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			2.71000	134.49222	2.71000	134.48238			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				100.90858		100.88627			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			2.24000	133.84397	2.24000	133.83588			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				101.14094		101.11775			0.00	0	15,000,000
Total FRS56 SPOT									0.00	0	15,000,000
Total For FRS56									0.00	0	15,000,000
FRS59 On 07/10/2016 Spot Bond				101.37492		101.35269			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.73815		100.71540			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			2.39000	114.91405	2.40000	114.67924			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69 On 31/05/2017 Spot Bond			104.97509	38.48041	104.97509	38.38090			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	35.48026	101.07593	35.39253			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	31.47704	100.44759	31.39965			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	34.10244	100.76967	36.99295			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			2.10000	122.67781	2.11500	122.30015			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			2.28500	117.97424	2.31000	117.72416			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				99.05038		99.04929			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			2.31500	117.68304	2.34000	117.43356			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.20079		100.17515			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			2.39500	350.94653	2.38500	351.15751			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond				100.61038		100.58806			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				100.24645		100.22294			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			7.54500	102.16172	7.53500	102.14834		30,180,000,000,000.00	4,000,000,000	1,000,000,000	
Total FRX16 SPOT								30,180,000,000,000.00	4,000,000,000	1,000,000,000	
Total For FRX16								30,180,000,000,000.00	4,000,000,000	1,000,000,000	
FRX17 On 15/09/2017 Spot Bond			8.20000	102.42521	8.19000	102.41888		9,840,000,000,000.00	1,200,000,000	600,000,000	
Total FRX17 SPOT								9,840,000,000,000.00	1,200,000,000	600,000,000	
Total For FRX17								9,840,000,000,000.00	1,200,000,000	600,000,000	
FRX18 On 14/04/2018 Spot Bond			8.50000	105.73516	8.49500	105.72186		12,750,000,000,000.00	1,500,000,000	2,080,000,000	
Total FRX18 SPOT								12,750,000,000,000.00	1,500,000,000	2,080,000,000	
Total For FRX18								12,750,000,000,000.00	1,500,000,000	2,080,000,000	
FRX19 On 15/11/2019 Spot Bond			9.10000	100.23291	11.09000	94.00352		0.00	0	1,000,000,000	
Total FRX19 SPOT								0.00	0	1,000,000,000	
Total For FRX19								0.00	0	1,000,000,000	
FRX20 On 01/10/2020 Spot Bond			9.41500	99.07477	9.40000	99.10605		941,500,000,000.00	100,000,000	100,000,000	
Total FRX20 SPOT								941,500,000,000.00	100,000,000	100,000,000	
Total For FRX20								941,500,000,000.00	100,000,000	100,000,000	
FRX23 On 28/02/2023 Spot Bond			10.21500	89.71078	10.20000	89.75548		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			10.34000	102.30848	10.33000	102.33895		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			10.72000	94.03449	10.71000	94.06745		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX30 On 31/01/2030 Spot Bond			11.05500	94.18845	11.05000	94.19385		0.00	0	1,060,000,000	
Total FRX30 SPOT								0.00	0	1,060,000,000	
Total For FRX30								0.00	0	1,060,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			11.16500	90.72877	11.16000	90.73487			15,631,000,000,000.00	1,400,000,000	700,000,000
Total FRX31 SPOT									15,631,000,000,000.00	1,400,000,000	700,000,000
Total For FRX31									15,631,000,000,000.00	1,400,000,000	700,000,000
FRX45 On 14/04/2045 Spot Bond			10.72000	76.99109	10.71000	77.03886			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				101.55383		101.53408			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				101.57515		101.55512			0.00	0	70,000,000
Total FS1A4 SPOT									0.00	0	70,000,000
Total For FS1A4									0.00	0	70,000,000
FS1A5 On 20/03/2038 Spot Bond				101.62839		101.60767			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				101.71363		101.69180			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				101.77755		101.75488			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				102.05447		102.02819			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				100.36879		100.34774			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				100.24247		100.22111			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.38188		100.36009			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.39641		100.37381			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2C1 On 20/08/2038 Spot Bond				100.40852		100.38524			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				100.46169		100.43544			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	2.35229	100.00000	2.34659			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	0.39465	100.00000	0.39369			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	16.29073	100.00000	16.25083			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	2.73313	100.00000	2.72644			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.45854	100.00000	0.45742			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.25249		101.22904			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.61000	101.32518	9.60000	101.31154			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				100.26413		100.24321			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				100.27274		100.25116			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				100.27619		100.25433			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				100.29853		100.27495			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.32594		100.30024			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				100.34302		100.31600			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.49687		100.47847				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	10.78639	100.00000	10.11089				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	26.84571	100.00000	22.90693				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	12.77206	100.00000	12.74078				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.55182	100.00000	10.51888				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				100.85431		100.83303				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.88780		100.86572				0.00	0	170,000,000
Total GRH1A3 SPOT										0.00	0	170,000,000
Total For GRH1A3										0.00	0	170,000,000
GRH1B On 25/10/2017 Spot Bond				100.92933		100.90627				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				100.98694		100.96251				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.68772		100.66706			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				100.30112		100.28188			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				99.93801		99.91732			0.00	0	1,060,000,000
Total GRT06 SPOT									0.00	0	1,060,000,000
Total For GRT06									0.00	0	1,060,000,000
GRT07 On 21/02/2024 Spot Bond				100.34539		100.32186			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				101.57517		101.55399			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				101.14982		101.12829			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	255,600,000
Total GRX01U SPOT									0.00	0	255,600,000
Total For GRX01U									0.00	0	255,600,000
GSIZ16 On 23/09/2016 Spot Bond				102.45757		102.42963			0.00	2,000,000,000	2,000,000,000
Total GSIZ16 SPOT									0.00	2,000,000,000	2,000,000,000
Total For GSIZ16									0.00	2,000,000,000	2,000,000,000
HCH01 On 25/10/2016 Spot Bond				100.97584		100.94924			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	11.29072	100.00000	11.26337			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				99.87586		99.85511			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond				100.75046		100.72870				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				100.56456		100.54244				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC24 On 14/01/2016 Spot Bond				101.02917		101.01079				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.58889		100.57048				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.76127	100.00000	10.71395				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	10.76127	100.00000	10.71395				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.41570	100.00000	11.36550				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	11.41570	100.00000	11.36550				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	12.25711	100.00000	12.20320				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	12.25711	100.00000	12.20320				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1E4 On 19/07/2048 Spot Bond			100.00000	13.28549	100.00000	13.22706			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.10638		101.08393			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				101.32586		101.30104			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				100.56711		100.54371			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.49000	103.45101	9.48000	103.43607			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				100.45686		100.43088			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				100.43033		100.40585			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.77000	107.09782	10.76000	99.77043		20,649,842,000.00		2,354,600	1,163,846,000
Total HWAY20 SPOT								20,649,842,000.00		2,354,600	1,163,846,000
Total For HWAY20								20,649,842,000.00		2,354,600	1,163,846,000
HWAY2 On 07/12/2023 Spot Bond			2.18500	280.89475	2.17500	281.06568			0.00	0	3,100,000,000
Total HWAY23 SPOT									0.00	0	3,100,000,000
Total For HWAY23									0.00	0	3,100,000,000
HWAY2 On 07/12/2024 Spot Bond			2.05500	289.85907	2.04500	290.05701			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			2.29000	102.29230	2.29000	102.28588			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			10.24500	95.03889	10.24000	95.05168			0.00	0	2,670,000,000
Total HWAY34 SPOT									0.00	0	2,670,000,000
Total For HWAY34									0.00	0	2,670,000,000
HWAY3 On 31/07/2035 Spot Bond			10.24500	94.89557	10.24000	94.90899			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	60.63888	100.00000	60.49037			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	62.71555	100.00000	62.56363			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF06 On 20/11/2016 Spot Bond			100.00000	53.48483	100.00000	53.35526			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			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			1.67500	124.07450	1.70000	123.81195		34,748,079,350,000.00	20,745,122,000	41,919,641,300	
Total I2025 SPOT								14,748,079,350,000.00	20,745,122,000	41,919,641,300	
Total For I2025								14,748,079,350,000.00	20,745,122,000	41,919,641,300	
I2033 On 28/02/2033 Spot Bond			1.74000	104.81439	1.74000	104.80937		279,169,776,000.00	160,442,400	3,565,545,600	
Total I2033 SPOT								279,169,776,000.00	160,442,400	3,565,545,600	
Total For I2033								279,169,776,000.00	160,442,400	3,565,545,600	
I2038 On 31/01/2038 Spot Bond			1.79000	130.93796	1.80000	130.70278		14,943,769,534,000.00	8,348,474,600	167,871,768,100	
Total I2038 SPOT								14,943,769,534,000.00	8,348,474,600	167,871,768,100	
Total For I2038								14,943,769,534,000.00	8,348,474,600	167,871,768,100	
I2046 On 31/03/2046 Spot Bond			1.86000	130.27634	1.86000	130.26975		2,372,811,300,000.00	1,275,705,000	81,607,960,300	
Total I2046 SPOT								2,372,811,300,000.00	1,275,705,000	81,607,960,300	
Total For I2046								2,372,811,300,000.00	1,275,705,000	81,607,960,300	
I2050 On 31/12/2050 Spot Bond			1.92000	138.80934	1.93000	138.47015		67,274,193,024,000.00	35,038,642,200	45,128,940,800	
Total I2050 SPOT								17,274,193,024,000.00	35,038,642,200	45,128,940,800	
Total For I2050								17,274,193,024,000.00	35,038,642,200	45,128,940,800	
IBL21 On 15/03/2016 Spot Bond			8.51500	102.41360	8.50500	102.39296		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.36000	105.58681	8.35000	105.58383		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			8.33500	102.45375	8.32500	102.43770		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond				100.72354		100.70189		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			2.40000	134.51733	2.40000	134.50860		0.00	0	0	
Total IBL34 SPOT								0.00	0	0	
Total For IBL34								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			2.31000	137.52652	2.31000	137.51795			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				101.85791		101.83755			0.00	0	40,000,000
Total IBL38 SPOT									0.00	0	40,000,000
Total For IBL38									0.00	0	40,000,000
IBL39 On 02/04/2018 Spot Bond			8.48000	102.17174	8.47000	102.16932			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				100.28023		100.26018			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.16000	100.69530	9.15500	100.68342			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.62000	94.98091	11.61000	88.91276			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				101.69161		101.55879			0.00	0	5,040,000,000
Total IBL48 SPOT									0.00	0	5,040,000,000
Total For IBL48									0.00	0	5,040,000,000
IBL49 On 02/04/2018 Spot Bond			9.01000	97.89050	9.00000	97.88703		7,208,000,000,000.00		800,000,000	200,000,000
Total IBL49 SPOT								7,208,000,000,000.00		800,000,000	200,000,000
Total For IBL49								7,208,000,000,000.00		800,000,000	200,000,000
IBL50 On 02/08/2020 Spot Bond			9.61000	101.26487	11.60000	94.31170			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				100.65554		100.63498			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				99.90209		99.88036			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL54 On 31/07/2016 Spot Bond			7.66500	102.28989	7.65500	102.27521			0.00	0	900,000,000
Total IBL54 SPOT									0.00	0	900,000,000
Total For IBL54									0.00	0	900,000,000
IBL55 On 31/07/2018 Spot Bond			8.94000	100.92800	8.93500	100.91546			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.79528		100.77232			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				100.47310		100.45249			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			8.13000	103.12037	8.12000	103.10919			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.90000	103.64973	8.89500	103.63893			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			10.10500	103.94147	10.09000	103.99643			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				101.40131		101.38105			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				100.84482		100.82461			0.00	0	70,000,000
Total IBL62 SPOT									0.00	0	70,000,000
Total For IBL62									0.00	0	70,000,000
IBL63 On 29/07/2017 Spot Bond				100.71864		100.69794			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				100.81145		100.79047			0.00	0	380,000,000
Total IBL64 SPOT									0.00	0	380,000,000
Total For IBL64									0.00	0	380,000,000
IBL65 On 29/07/2021 Spot Bond				100.82765		100.80626			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond				99.87844		99.85810				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			3.04000	132.04664	3.04000	132.03582				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				101.47006		101.44912				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	18.41131	100.00000	18.33034				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				100.37611		100.35403				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.38891		100.36616				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				100.27942		100.25714				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				100.28814		100.26519				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			10.15500	99.76132	10.14000	99.80757				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01429	100.00000	0.01426				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				100.96177		100.94189				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				100.60442		100.58326				0.00	500,000,000	500,000,000
Total IDCG02 SPOT										0.00	500,000,000	500,000,000
Total For IDCG02										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			9.68500	95.92518	9.67000	95.95581				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				100.43108		100.40943				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				99.87612		99.85330				0.00	0	60,000,000
Total IDCG05 SPOT										0.00	0	60,000,000
Total For IDCG05										0.00	0	60,000,000
IDCG06 On 24/11/2024 Spot Bond			10.45000	95.20319	10.44000	95.23189				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				100.51469		100.49230				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.33500	100.32880	11.33000	100.33393				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.75989	5.00000	101.74624				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.67694	5.00000	100.66336				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.92914	4.00000	100.91816				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.56428	4.00000	100.55340				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	66.09745	100.00000	65.93733				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	65.96477	100.00000	65.80497				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	65.96477	100.00000	65.80497				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	103.28226	9.20000	103.25697				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.18820	100.00000	7.17059				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.87687		100.84823				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	23.33341	100.00000	23.27688				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	28.43027	100.00000	28.36139				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	2.22230	100.00000	2.21809				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.07945	100.00000	10.05502				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.91282	100.00000	10.88638				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	12.17706	100.00000	12.14756				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.77140	100.00000	11.74535				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	44.67236	100.00000	44.56413				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	10.57283	100.00000	10.53946			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	17.68985	100.00000	17.63401			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	98.95083	100.00000	98.69247			0.00	0	0
Total IN314U SPOT									0.00	0	0
Total For IN314U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	65.79102	100.00000	65.41103			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	88.64271	100.00000	88.22260			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	47.42118	100.00000	47.14730			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	34.99841	100.00000	34.79627			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	26.71656	100.00000	26.56226			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0
Total IN320U SPOT									0.00	0	0
Total For IN320U									0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	36.47941	100.00000	36.31722			0.00	0	0
Total IN324U SPOT									0.00	0	0
Total For IN324U									0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	68.18182	100.00000	67.66917			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	68.18182	100.00000	67.66917			0.00	0	0
Total IN701U SPOT									0.00	0	0
Total For IN701U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA551 On 08/12/2015 Spot Bond			6.75000	99.90762	6.75000	99.76017			0.00	0	0
Total INA551 SPOT									0.00	0	0
Total For INA551									0.00	0	0
INA552 On 15/12/2015 Spot Bond			6.75000	99.77857	6.75000	99.63150			0.00	0	0
Total INA552 SPOT									0.00	0	0
Total For INA552									0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.85000	99.38450	6.85000	99.23642			0.00	0	0
Total INA601 SPOT									0.00	0	0
Total For INA601									0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.85000	99.25491	6.85000	99.10722			0.00	0	0
Total INA602 SPOT									0.00	0	0
Total For INA602									0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.85000	99.12566	6.85000	98.97835			0.00	0	0
Total INA603 SPOT									0.00	0	0
Total For INA603									0.00	0	0
INA605 On 02/02/2016 Spot Bond			7.00000	98.84366	7.00000	98.69399			0.00	0	0
Total INA605 SPOT									0.00	0	0
Total For INA605									0.00	0	0
INA606 On 09/02/2016 Spot Bond			7.00000	98.71268	7.00000	98.56340			0.00	0	0
Total INA606 SPOT									0.00	0	0
Total For INA606									0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.00000	98.45175	7.00000	98.30326			0.00	0	0
Total INA608 SPOT									0.00	0	0
Total For INA608									0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.00000	98.32180	7.00000	98.39601			0.00	0	0
Total INA609 SPOT									0.00	0	0
Total For INA609									0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.48982		100.47055			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			11.03026	102.46545	11.02930	102.43509			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			11.03026	102.06850	11.02930	102.03826			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				101.88051		101.85617			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				101.84521		101.82134			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.16016	6.50000	101.14248			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				101.92199		101.89620			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				91.40146		91.40146			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.77773		101.75581			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.10945		101.08881			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			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				101.82287		101.79808			0.00	0	800,000,000
Total ING228 SPOT									0.00	0	800,000,000
Total For ING228									0.00	0	800,000,000
ING232 On 04/10/2018 Spot Bond				100.08388		100.06290			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING305 On 08/01/2016 Spot Bond				103.13035		103.11149			0.00	0	0
Total ING305 SPOT									0.00	0	0
Total For ING305									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				104.24075		104.21986			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.73069		100.70109			0.00	0	100,000,000
Total INLV01 SPOT									0.00	0	100,000,000
Total For INLV01									0.00	0	100,000,000
INLV02 On 20/10/2025 Spot Bond				101.33217		101.30452			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0
Total IP276U SPOT									0.00	0	0
Total For IP276U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			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				101.20121		101.17957			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				101.21643		101.19452			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			8.51500	101.68263	8.50500	101.67202			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				101.43482		101.41372			0.00	0	40,000,000
Total IPF07 SPOT									0.00	0	40,000,000
Total For IPF07									0.00	0	40,000,000
IPF08 On 01/07/2018 Spot Bond				101.46824		101.44664			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				101.49055		101.46861			0.00	0	100,000,000
Total IPF09 SPOT									0.00	0	100,000,000
Total For IPF09									0.00	0	100,000,000
IPF10 On 15/10/2016 Spot Bond				101.12768		101.10656			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.18356					0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0

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				101.14978		101.12826			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	2.27807	100.00000	100.00000		250,000,000,000,000.00	112,500,000,000	75,000,000,000	
Total IPF13 SPOT								50,000,000,000,000.00	112,500,000,000	75,000,000,000	
Total For IPF13								50,000,000,000,000.00	112,500,000,000	75,000,000,000	
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC08 SPOT									0.00	0	0
Total For IPFC08									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.05500	97.63165	10.04000	97.66608			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.00000	103.15534	8.99000	103.14691			0.00	0	47,400,000
Total IPL6 SPOT									0.00	0	47,400,000
Total For IPL6									0.00	0	47,400,000
IPL7 On 05/04/2018 Spot Bond				101.36777		101.34639			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.25459		101.23244			0.00	0	450,000,000
Total IPL8 SPOT									0.00	0	450,000,000
Total For IPL8									0.00	0	450,000,000
IPL9 On 20/05/2021 Spot Bond				100.31552		100.29267			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.97833		102.95543			0.00	0	150,000,000
Total IV015 SPOT									0.00	0	150,000,000
Total For IV015									0.00	0	150,000,000
IV016 On 06/12/2021 Spot Bond				100.02380		99.99988			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.99000	132.41388	2.99000	132.40321			0.00	0	841,500,700
Total IV017 SPOT									0.00	0	841,500,700
Total For IV017									0.00	0	841,500,700
IV019 On 31/03/2028 Spot Bond			3.57500	149.68625	3.59000	149.44144			0.00	0	100,000,000
Total IV019 SPOT									0.00	0	100,000,000
Total For IV019									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022 On 02/04/2022 Spot Bond				101.61455		101.59041			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				101.37103		101.34682			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				101.17241		101.14761			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				99.85990		99.83647			0.00	0	523,000,000
Total IV025 SPOT									0.00	0	523,000,000
Total For IV025									0.00	0	523,000,000
IV026 On 27/09/2024 Spot Bond				99.80837		99.78303			0.00	0	80,000,000
Total IV026 SPOT									0.00	0	80,000,000
Total For IV026									0.00	0	80,000,000
IV030 On 31/01/2025 Spot Bond			3.67500	105.29421	3.70000	105.07022			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.67500	105.29421	3.70000	105.07022			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				99.92629		99.90172			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				100.18813		100.16163			0.00	0	5,000,000
Total IV032 SPOT									0.00	0	5,000,000
Total For IV032									0.00	0	5,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	11.18728	100.00000	11.13808			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.69000	107.69373	10.68500	107.67369			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.55391		102.52759			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			3.67500	148.15880	3.69000	147.91646			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.75000	99.90762	6.75000	99.92608			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.75000	99.98151	6.75000	99.98151			0.00	0	0
Total IVA551 SPOT									0.00	0	0
Total For IVA551									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.85000	99.85009	6.85000	99.85009		794,600,000,000,000.00	116,000,000,000	63,000,000,000	
Total IVA601 SPOT								14,600,000,000,000.00	116,000,000,000	63,000,000,000	
Total For IVA601								14,600,000,000,000.00	116,000,000,000	63,000,000,000	
IVA602 On 14/01/2016 Spot Bond			6.85000	99.58882	6.85000	99.58882			0.00	0	0
Total IVA602 SPOT									0.00	0	0
Total For IVA602									0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.85000	99.45870	6.85000	99.45870			0.00	0	0
Total IVA603 SPOT									0.00	0	0
Total For IVA603									0.00	0	0
IVA605 On 04/02/2016 Spot Bond			7.00000	99.31432	7.00000	99.31432			0.00	0	0
Total IVA605 SPOT									0.00	0	0
Total For IVA605									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.00000	99.18209	7.00000	99.18209			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.00000	98.65665	100.00000	100.00000		289,100,000,000,000.00	41,300,000,000	27,800,000,000	
Total IVA609 SPOT								19,100,000,000,000.00	41,300,000,000	27,800,000,000	
Total For IVA609								19,100,000,000,000.00	41,300,000,000	27,800,000,000	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.82493		100.80411			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC007 On 04/04/2016 Spot Bond				101.30716		101.28676			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				100.36744		100.34647			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				100.34954		100.32575			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				100.17586		100.15332			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				101.22320		101.20158			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				101.23095		101.20920			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				101.24645		101.22442			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				101.17669		101.15590			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.07578		101.05391			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				100.84940		100.82747			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				101.69240		101.67084			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				100.43813		100.41645			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC025 On 26/02/2016 Spot Bond				100.23940		100.21858			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				100.23714		100.21651			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				101.41360		101.39152			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				100.88568		100.86452			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				101.57515		101.55512			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				101.49574		101.47410			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				101.53335		101.51116			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				101.53335		101.51116			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.50000	103.01363	9.49500	103.00259			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	17.65927	100.00000	17.62040			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.56777	100.00000	12.53733			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.72500	101.86332	9.71000	101.90033			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC041 On 29/07/2017 Spot Bond				100.86548		100.84314			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				101.68163		101.66117			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				100.70730		100.68389			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				100.34554		100.32201			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				100.02508		100.08567			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				100.77251		100.74944			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				100.56583		100.54428			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				100.59707		100.57359			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.01779		100.07998			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				101.61733		101.59459			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				100.82228		100.80103			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				101.41175		101.38970			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC059 On 09/06/2016 Spot Bond				99.97990		99.95980			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				100.79054		100.76772			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				101.54605		101.52329			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				100.45900		100.43636			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				100.66919		100.64484			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				99.84726		99.82542			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				99.95592		99.93392			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				101.70175		101.68093			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.71979		100.69758			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.92671		100.90007			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	82.95455	100.00000	82.76644			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP001 On 13/06/2017 Spot Bond				100.01261		99.99142			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				99.86723		99.84504			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				100.02296		100.00000			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				102.35575		102.33022			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				100.93152		100.90475			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				100.89779		100.86943			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.00000	133.83922	8.99000	133.89514			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				101.47406		101.45359			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				99.84433		99.82128			0.00	100,000,000	100,000,000
Total LBK05 SPOT									0.00	100,000,000	100,000,000
Total For LBK05									0.00	100,000,000	100,000,000
LBK06 On 06/03/2017 Spot Bond				100.11372		100.09415			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				99.73608		99.71568			0.00	0	30,000,000
Total LBK07 SPOT									0.00	0	30,000,000
Total For LBK07									0.00	0	30,000,000
LBK08 On 30/10/2019 Spot Bond				101.18929		101.16664			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			10.64000	97.02190	12.63000	91.04495			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.74229	9.71000	102.71582			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				100.76414		100.74206			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			9.02000	100.35481	9.01000	100.34588			0.00	0	3,280,000,000
Total LGL02 SPOT									0.00	0	3,280,000,000
Total For LGL02									0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.21000	98.14465	9.20000	98.14060			0.00	0	250,000,000
Total LGL03 SPOT									0.00	0	250,000,000
Total For LGL03									0.00	0	250,000,000
LGL04 On 14/08/2020 Spot Bond			10.31000	98.69077	12.30000	91.90986			0.00	0	590,000,000
Total LGL04 SPOT									0.00	0	590,000,000
Total For LGL04									0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				99.85970		99.83627			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				99.81975		99.78966			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.01500	99.89032	8.00500	99.86858			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				99.80381		99.77106			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				99.95573		99.93373			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.39605		100.36475			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFA1 On 17/11/2025 Spot Bond				100.40123		100.37836			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				100.42541		100.40119			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				100.45440		100.42856			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				99.87823		99.85796			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				99.96405		99.94607			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				99.26651		99.24862			0.00	0	0
Total MAQ076 SPOT									0.00	0	0
Total For MAQ076									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.45878		100.43857			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.79584		101.78033			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				101.80898		101.79334			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				102.06236		102.04456			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				102.21708		102.19830			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				101.92283		101.89364			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC02 On 07/04/2016 Spot Bond				101.32796		101.30843			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				101.92891		101.90868			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				101.56428		101.54565			0.00	0	1,000,000,000
Total MBF033 SPOT									0.00	0	1,000,000,000
Total For MBF033									0.00	0	1,000,000,000
MBF03 On 10/12/2016 Spot Bond				99.99106		99.97201			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.46297		100.44236			0.00	0	630,000,000
Total MBF037 SPOT									0.00	0	630,000,000
Total For MBF037									0.00	0	630,000,000
MBF03 On 17/04/2017 Spot Bond				100.86022		100.83991			0.00	0	1,000,000,000
Total MBF039 SPOT									0.00	0	1,000,000,000
Total For MBF039									0.00	0	1,000,000,000
MBF04 On 07/08/2016 Spot Bond				100.55465		100.53427			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				100.56726		100.54645			0.00	0	120,000,000
Total MBF042 SPOT									0.00	0	120,000,000
Total For MBF042									0.00	0	120,000,000
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	99.98101			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				101.13071		101.11076			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				101.17074		101.14965			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				100.60821		100.58653			0.00	360,000,000	90,000,000
Total MBF046 SPOT									0.00	360,000,000	90,000,000
Total For MBF046									0.00	360,000,000	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond				100.02147		100.00000			0.00	0	40,000,000
Total MBF047 SPOT									0.00	0	40,000,000
Total For MBF047									0.00	0	40,000,000
MBSA On 30/09/2016 Spot Bond				101.40136		101.38110			0.00	0	0
Total MBSA1 SPOT									0.00	0	0
Total For MBSA1									0.00	0	0
MBSA On 30/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBSA2 SPOT									0.00	0	0
Total For MBSA2									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	96.29630	100.00000	96.04222			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	30.64449	100.00000	30.57025			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	29.71430	100.00000	29.64231			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	29.79362	100.00000	29.72145			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	28.59013	100.00000	28.52086			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	34.48027	100.00000	34.39674			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				100.81138		100.79040			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			9.11000	101.07500	9.10500	101.06459			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.18000	100.51472	9.17500	100.50417			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA On 05/10/2016 Spot Bond				101.27641		101.25449			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				103.28888		103.26575			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				103.43566		103.41152			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.29500	101.71295	8.28500	101.69825			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.15000	104.44539	9.14500	104.43320			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.98000	104.36182	9.96500	104.40147			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.56447		101.54457			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.61775		101.59716			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.99000	103.03173	11.98000	96.98774			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			9.22000	99.59938	9.21000	99.58836			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				101.05178		101.03184			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				102.90202		102.88241			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2024 Spot Bond				99.81429		99.79358			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			9.85500	103.08546	9.84000	103.11920			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.45317		99.42789			0.00	0	70,000,000
Total MMIG03 SPOT									0.00	0	70,000,000
Total For MMIG03									0.00	0	70,000,000
MMIG0 On 12/08/2030 Spot Bond			11.65000	101.58622	11.64000	101.61138			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			11.13500	102.17626	11.12000	102.21509			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	40.75961	100.00000	40.65979			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.92000	99.59144	8.91000	99.58124			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.88000	105.88126	8.87000	105.87108		1,776,000,000,000.00		200,000,000	100,000,000
Total MTN04 SPOT								1,776,000,000,000.00		200,000,000	100,000,000
Total For MTN04								1,776,000,000,000.00		200,000,000	100,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.27548	100.89771	7.25771			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	7.36768	100.61875	7.34972			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.52895		101.50837			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				101.64972		101.62871			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				101.67103		101.64975			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.90325		101.87894			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				102.08118		102.05326			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.87867	100.00000	12.84714			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.78809	100.00000	13.75432			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			10.20500	90.90742	10.19000	90.95148			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			9.85500	103.29874	9.84000	103.32538			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10/ On 25/07/2016 Spot Bond			8.04000	101.85915	8.03000	101.84337		8,040,000,000,000.00	1,000,000,000	1,000,000,000	
Total NBK10A SPOT								8,040,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NBK10A								8,040,000,000,000.00	1,000,000,000	1,000,000,000	
NBK11/ On 28/11/2020 Spot Bond			9.53000	97.86775	11.52000	90.57263		0.00	0	6,100,000,000	
Total NBK11A SPOT								0.00	0	6,100,000,000	
Total For NBK11A								0.00	0	6,100,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.30500	102.34268	9.29000	102.37879		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13/ On 19/03/2024 Spot Bond			9.80500	101.69114	9.79000	101.74802		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13I On 21/02/2017 Spot Bond				100.95093		100.93040		0.00	0	0	
Total NBK13B SPOT								0.00	0	0	
Total For NBK13B								0.00	0	0	
NBK14/ On 26/06/2021 Spot Bond			9.66500	102.62286	9.65000	102.65908		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	
Total For NBK14A								0.00	0	0	
NBK15/ On 11/02/2022 Spot Bond			9.90500	97.75686	9.89000	97.79716		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				101.07962		101.05874		0.00	0	0	
Total NBK15B SPOT								0.00	0	0	
Total For NBK15B								0.00	0	0	
NBK16/ On 12/02/2025 Spot Bond			10.61000	96.24060	10.60000	96.26873		3,183,000,000,000.00	300,000,000	1,010,000,000	
Total NBK16A SPOT								3,183,000,000,000.00	300,000,000	1,010,000,000	
Total For NBK16A								3,183,000,000,000.00	300,000,000	1,010,000,000	
NBK16I On 25/07/2016 Spot Bond				100.73573		100.71554		0.00	0	0	
Total NBK16B SPOT								0.00	0	0	
Total For NBK16B								0.00	0	0	
NBK17/ On 22/04/2026 Spot Bond			10.78000	96.14483	10.77000	96.17666		0.00	0	1,050,000,000	
Total NBK17A SPOT								0.00	0	1,050,000,000	
Total For NBK17A								0.00	0	1,050,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17I On 28/11/2016 Spot Bond				100.23082		100.21036			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18J On 01/06/2020 Spot Bond			9.62000	98.88724	11.61000	92.11000			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				101.32702		101.30711			0.00	0	50,000,000
Total NBK18B SPOT									0.00	0	50,000,000
Total For NBK18B									0.00	0	50,000,000
NBK19J On 01/06/2022 Spot Bond			10.05500	98.23821	10.04000	98.28126			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				101.04303		101.02272			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.85000	97.16922	10.84000	97.20162			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.52456		101.50291			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.05000	101.30625	11.04000	101.34001			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.53248		100.51167			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.10000	105.43060	9.09000	105.45713			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				100.52082		100.49935			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			10.70000	100.45433	10.69000	100.48589			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond				100.53487		100.51285			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			10.95000	100.45860	10.94000	100.49495			0.00	0	0
Total NBK24A SPOT									0.00	0	0
Total For NBK24A									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.56432		100.54206			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				100.57328		100.54978			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				101.07252		101.04922			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				100.15047		100.12830			0.00	1,000,000,000	1,000,000,000
Total NBK27B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBK27B									0.00	1,000,000,000	1,000,000,000
NBK28I On 19/11/2020 Spot Bond				100.38374		100.36126			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.16000	109.73378	9.15500	109.72307			0.00	0	600,000,000
Total NBK3A SPOT									0.00	0	600,000,000
Total For NBK3A									0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.17500	39.00351	11.16500	39.02339			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				101.15018		101.12679			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			8.08500	102.27853	8.07500	102.25933			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				101.57627		101.55566			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.92643		100.90431			0.00	0	330,000,000
Total NCLN64 SPOT									0.00	0	330,000,000
Total For NCLN64									0.00	0	330,000,000
NCLN6 On 29/01/2016 Spot Bond				100.86562		100.84327			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				96.73254		96.71343			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				100.47266		100.44941			0.00	500,000,000	500,000,000
Total NCLN74 SPOT									0.00	500,000,000	500,000,000
Total For NCLN74									0.00	500,000,000	500,000,000
NCLN7 On 20/09/2017 Spot Bond				101.68699		101.66550			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				101.83478		101.81321			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				101.54951		101.52981			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				101.53533		101.51466			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				101.53426		101.51362			0.00	0	200,000,000
Total NCLN80 SPOT									0.00	0	200,000,000
Total For NCLN80									0.00	0	200,000,000
NCLN8 On 31/01/2017 Spot Bond				100.78665		100.76578			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				101.76271		101.73904			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0

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 20/03/2024 Spot Bond			10.34500	104.00501	10.33500	104.03163				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				101.75209		101.72855				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.38000	102.84553	10.37000	102.87190				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				101.76271		101.73904				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				101.58848		101.56710				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				101.60290		101.58251				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				101.77970		101.75580				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				101.80094		101.77676				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				100.14205		100.11857				0.00	700,000,000	700,000,000
Total NCLN92 SPOT										0.00	700,000,000	700,000,000
Total For NCLN92										0.00	700,000,000	700,000,000
NCLN9 On 09/04/2018 Spot Bond				101.29620		101.27445				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.75634		101.73275				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				101.31915		101.29746				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED13 On 25/07/2023 Spot Bond				101.05467		101.02954			0.00	500,000,000	500,000,000
Total NED13 SPOT									0.00	500,000,000	500,000,000
Total For NED13									0.00	500,000,000	500,000,000
NED14 On 29/11/2023 Spot Bond				98.93054		98.90392			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.36000	102.07770	10.35500	102.06338			0.00	0	210,000,000
Total NED15 SPOT									0.00	0	210,000,000
Total For NED15									0.00	0	210,000,000
NED16 On 08/04/2024 Spot Bond				98.84536		98.81891			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				105.68136		105.65475			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				101.30642		101.28139			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				101.82373		101.79681			0.00	0	450,000,000
Total NED19 SPOT									0.00	0	450,000,000
Total For NED19									0.00	0	450,000,000
NED20 On 01/07/2020 Spot Bond			11.54000	104.02641	13.53000	97.40893			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				101.16931		101.15076			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.87479	9.44500	114.84568			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10 On 08/12/2016 Spot Bond			2.20500	174.49399	2.19500	174.50072			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			2.53500	115.57207	2.56000	115.32692			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	192.58838	3.45000	190.38690			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			2.92500	111.93380	2.95000	111.69612			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			3.16500	145.94158	3.18000	145.69609			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			3.07500	157.60273	3.09000	157.34509			0.00	0	300,000,000
Total NILB15 SPOT									0.00	0	300,000,000
Total For NILB15									0.00	0	300,000,000
NMP20 On 24/07/2020 Spot Bond			9.04000	104.61263	11.03000	97.46450			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.67000	103.19251	11.66000	96.20722			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.64080		100.62091			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.30303		100.28234			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.31319		100.29183			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				100.30712		100.28616			0.00	0	90,000,000
Total NQ1A18 SPOT									0.00	0	90,000,000
Total For NQ1A18									0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.32494		100.30279			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.87000	103.18930	11.86000	96.23285			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				100.31927		100.29750			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				100.31522		100.29372			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				100.34223		100.31892			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.07000	103.18616	12.06000	96.25838			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				100.32332		100.30128			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				100.32535		100.30318			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				100.35959		100.33512			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				100.39991		100.37274			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.37538		100.34986			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				100.33142		100.30883			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.95000	108.72523	8.94500	108.71274			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.78500	113.40978	9.77000	113.45986			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			2.10000	176.85953	2.09000	176.96229			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			11.25000	107.00211	11.24000	107.04093			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.80522		100.78365			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				101.69331		101.67174			0.00	0	380,000,000
Total NTC16 SPOT									0.00	0	380,000,000
Total For NTC16									0.00	0	380,000,000
NTC17 On 27/02/2017 Spot Bond				100.17232		100.15019			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				100.09846		100.07565			0.00	0	100,000,000
Total NTC18 SPOT									0.00	0	100,000,000
Total For NTC18									0.00	0	100,000,000
NTC19 On 27/07/2020 Spot Bond				100.92569		100.90297			0.00	0	800,000,000
Total NTC19 SPOT									0.00	0	800,000,000
Total For NTC19									0.00	0	800,000,000
NYT10: On 28/05/2020 Spot Bond				100.20295		100.17704			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.24598		100.21509			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	17.45447	100.00000	17.41220			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				100.66798		100.64368			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.19000	97.28177	12.18000	91.24634			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				102.01514		101.99175			0.00	0	200,000,000
Total OML04 SPOT									0.00	0	200,000,000
Total For OML04									0.00	0	200,000,000
OML05 On 19/03/2025 Spot Bond			10.38500	99.99825	10.37000	100.02064			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.98500	99.27325	10.97000	99.30969			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.60000	98.76206	11.59000	98.78607			0.00	0	885,000,000
Total OML07 SPOT									0.00	0	885,000,000
Total For OML07									0.00	0	885,000,000
OML08 On 14/09/2025 Spot Bond				99.86356		99.84080			0.00	0	200,000,000
Total OML08 SPOT									0.00	0	200,000,000
Total For OML08									0.00	0	200,000,000
OML09 On 14/09/2022 Spot Bond			10.97500	102.15740	10.96000	102.19769			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.50000	101.74425	11.49000	101.77049			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	56.14331	100.00000	56.00730			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			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				100.01978		100.00001			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM19 On 13/05/2016 Spot Bond				96.74713		96.72696			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				100.11993		100.09985			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				100.12823		100.01770			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				100.63755		100.61716			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				101.51597		101.49566			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				101.07784		101.32196			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				100.91783		100.89613			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			9.95500	103.90217	9.94000	103.93756			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				100.85729		100.83621			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.86752		100.84620			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				100.89026		100.86839			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C On 27/01/2028 Spot Bond				100.98796		100.96374			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				101.01067		100.98590			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				100.75587		100.73198			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			8.42000	43.70588	8.41000	43.73814			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			7.01500	107.86170	7.00500	107.84899		17,888,250,000,000.00	2,550,000,000	100,750,000,000	
Total R159 SPOT								17,888,250,000,000.00	2,550,000,000	100,750,000,000	
Total For R159								17,888,250,000,000.00	2,550,000,000	100,750,000,000	
R159P On 15/09/2016 Spot Bond			6.84500	94.95445	6.83500	94.94398		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.60000	118.23902	8.59000	118.28855		156,180,233,720,000.00	1,064,672,120,200	1,603,974,882,700	
Total R186 SPOT								156,180,233,720,000.00	1,064,672,120,200	1,603,974,882,700	
Total For R186								156,180,233,720,000.00	1,064,672,120,200	1,603,974,882,700	
R187P On 21/12/2026 Spot Bond			8.34000	40.58831	8.33000	40.62227		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.26000	37.75119	8.25000	37.78650		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			1.69500	290.26150	1.68500	290.44315		18,421,528,996,500.00	10,868,158,700	23,261,629,600	
Total R197 SPOT								18,421,528,996,500.00	10,868,158,700	23,261,629,600	
Total For R197								18,421,528,996,500.00	10,868,158,700	23,261,629,600	
R202 On 07/12/2033 Spot Bond			1.78000	240.55342	1.79500	240.03773		38,287,376,360,000.00	21,509,762,000	223,799,974,500	
Total R202 SPOT								38,287,376,360,000.00	21,509,762,000	223,799,974,500	
Total For R202								38,287,376,360,000.00	21,509,762,000	223,799,974,500	
R2023 On 28/02/2023 Spot Bond			8.40500	98.60515	8.39000	98.66108		531,850,287,691,000.00	777,138,642,200	468,902,674,700	
Total R2023 SPOT								531,850,287,691,000.00	777,138,642,200	468,902,674,700	
Total For R2023								531,850,287,691,000.00	777,138,642,200	468,902,674,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			7.36000	103.33688	7.35000	103.33288			509,560,947,456,000.00	205,103,389,600	1,054,923,971,700
Total R203 SPOT									19,560,947,456,000.00	205,103,389,600	1,054,923,971,700
Total For R203									19,560,947,456,000.00	205,103,389,600	1,054,923,971,700
R2030 On 31/01/2030 Spot Bond			9.03500	94.63388	9.03000	94.64837			258,503,070,019,000.00	139,291,983,400	806,004,253,600
Total R2030 SPOT									18,503,070,019,000.00	139,291,983,400	806,004,253,600
Total For R2030									18,503,070,019,000.00	139,291,983,400	806,004,253,600
R2032 On 31/03/2032 Spot Bond			9.13500	94.10233	9.13000	94.11907			709,422,266,730,500.00	187,128,874,300	276,459,631,400
Total R2032 SPOT									19,422,266,730,500.00	187,128,874,300	276,459,631,400
Total For R2032									19,422,266,730,500.00	187,128,874,300	276,459,631,400
R2035 On 28/02/2035 Spot Bond			9.23500	99.19119	9.23000	99.20998			454,712,930,000,000.00	49,238,000,000	635,684,600,000
Total R2035 SPOT									14,712,930,000,000.00	49,238,000,000	635,684,600,000
Total For R2035									14,712,930,000,000.00	49,238,000,000	635,684,600,000
R2037 On 31/01/2037 Spot Bond			9.28000	95.81192	9.27500	95.83168			555,961,390,624,000.00	167,668,253,300	549,279,243,900
Total R2037 SPOT									15,961,390,624,000.00	167,668,253,300	549,279,243,900
Total For R2037									15,961,390,624,000.00	167,668,253,300	549,279,243,900
R204 On 21/12/2018 Spot Bond			7.73000	104.42911	7.72500	104.42085			497,973,416,306,000.00	711,251,412,200	817,731,361,600
Total R204 SPOT									17,973,416,306,000.00	711,251,412,200	817,731,361,600
Total For R204									17,973,416,306,000.00	711,251,412,200	817,731,361,600
R2040 On 31/01/2040 Spot Bond			9.35000	99.82672	9.34500	99.84825			913,010,000,000,000.00	204,600,000,000	298,930,000,000
Total R2040 SPOT									13,010,000,000,000.00	204,600,000,000	298,930,000,000
Total For R2040									13,010,000,000,000.00	204,600,000,000	298,930,000,000
R2044 On 31/01/2044 Spot Bond			9.37000	96.95601	9.36000	97.02544			882,958,656,766,000.00	414,403,271,800	458,742,390,500
Total R2044 SPOT									12,958,656,766,000.00	414,403,271,800	458,742,390,500
Total For R2044									12,958,656,766,000.00	414,403,271,800	458,742,390,500
R2048 On 28/02/2048 Spot Bond			9.34500	96.33663	9.34000	96.36034			770,999,020,511,000.00	189,513,003,800	616,352,961,900
Total R2048 SPOT									70,999,020,511,000.00	189,513,003,800	616,352,961,900
Total For R2048									70,999,020,511,000.00	189,513,003,800	616,352,961,900
R207 On 15/01/2020 Spot Bond			7.99000	100.31850	9.98000	93.82574			373,281,720,955,000.00	297,031,504,500	1,148,041,974,700
Total R207 SPOT									13,281,720,955,000.00	297,031,504,500	148,041,974,700
Total For R207									13,281,720,955,000.00	297,031,504,500	148,041,974,700
R208 On 31/03/2021 Spot Bond			8.15500	95.29667	8.14000	95.33723			570,189,184,375,000.00	192,543,125,000	610,649,535,700
Total R208 SPOT									10,189,184,375,000.00	192,543,125,000	610,649,535,700
Total For R208									10,189,184,375,000.00	192,543,125,000	610,649,535,700
R209 On 31/03/2036 Spot Bond			9.19500	74.29201	9.19000	74.30979			991,228,357,269,000.00	434,065,074,200	803,623,820,000
Total R209 SPOT									11,228,357,269,000.00	434,065,074,200	803,623,820,000
Total For R209									11,228,357,269,000.00	434,065,074,200	803,623,820,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210 On 31/03/2028 Spot Bond			1.67500	182.46815	1.69000	182.17051			47,037,867,742,500.00	28,082,309,100	84,275,901,100
Total R210 SPOT									17,037,867,742,500.00	28,082,309,100	84,275,901,100
Total For R210									17,037,867,742,500.00	28,082,309,100	84,275,901,100
R211 On 31/01/2017 Spot Bond			1.70000	135.57316	1.70000	135.56693			1,840,441,080,000.00	1,082,612,400	26,122,334,400
Total R211 SPOT									1,840,441,080,000.00	1,082,612,400	26,122,334,400
Total For R211									1,840,441,080,000.00	1,082,612,400	26,122,334,400
R212 On 31/01/2022 Spot Bond			1.74000	141.98698	1.74000	141.98030			39,314,211,804,000.00	22,594,374,600	219,364,743,500
Total R212 SPOT									39,314,211,804,000.00	22,594,374,600	219,364,743,500
Total For R212									39,314,211,804,000.00	22,594,374,600	219,364,743,500
R213 On 28/02/2031 Spot Bond			9.08500	84.87790	9.08000	84.89285			194,409,278,955,000.00	241,542,023,000	716,775,927,500
Total R213 SPOT									14,409,278,955,000.00	241,542,023,000	716,775,927,500
Total For R213									14,409,278,955,000.00	241,542,023,000	716,775,927,500
R214 On 28/02/2041 Spot Bond			9.27000	74.91637	9.26000	74.97298			041,602,312,834,000.00	220,237,574,200	1,114,907,823,900
Total R214 SPOT									11,602,312,834,000.00	220,237,574,200	114,907,823,900
Total For R214									11,602,312,834,000.00	220,237,574,200	114,907,823,900
R229C On 15/03/2016 Spot Bond			6.83500	98.19792	6.82500	98.18248			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.84500	94.95445	6.83500	94.94398			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.85500	99.75644	6.84500	99.73814			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.83500	96.46488	6.82500	96.45219			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.89500	93.22112	6.88500	93.21321			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.33500	89.52842	7.32500	89.52408			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.38500	86.27639	7.37500	86.27625			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C On 21/06/2018 Spot Bond			7.73500	82.49563	7.73000	82.48860			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.71500	79.47034	7.71000	79.46553			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.69500	76.57076	7.69000	76.56800			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			7.68500	73.76251	7.68000	73.76165			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			7.95000	70.21615	9.94000	64.38752			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			7.93000	67.59721	9.92000	61.39788			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			8.07500	64.51933	8.06000	64.55691			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			8.04500	62.12349	8.03000	62.16421			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			8.01500	59.83389	8.00000	59.87748			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			7.98500	57.64531	7.97000	57.69152			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.94500	55.59309	7.93000	55.64174			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			7.90500	53.63460	7.89000	53.68548			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C On 21/06/2024 Spot Bond			8.54000	48.97795	8.53000	49.00688			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.50000	47.13535	8.49000	47.16551			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			8.46000	45.37951	8.45000	45.41078			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			8.42000	43.70588	8.41000	43.73814			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.38000	42.11016	8.37000	42.14332			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.34000	40.58831	8.33000	40.62227			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.30000	39.13652	8.29000	39.17120			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			8.26000	37.75119	8.25000	37.78650			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				102.31558		102.29175			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				103.30220		103.27687			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				102.06550		102.04140			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				99.95255		99.92894			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	41.16607	100.00000	41.06634			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	23.39007	100.00000	23.33341			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	47.64942	100.00000	47.53272			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	45.56722	100.00000	45.45562			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	24.77962	100.00000	24.71959			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	28.34405	100.00000	28.27095			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.32016	100.00000	9.30709			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	20.46012	100.00000	20.40736			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	15.65619	100.00000	15.61583			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.89483	100.00000	10.86673			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				99.93722		99.91626			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.70275		101.68267			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0

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 27/11/2017 Spot Bond				100.64574		100.62333			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.25228		100.22824			0.00	0	100,000,000
Total RDFB05 SPOT									0.00	0	100,000,000
Total For RDFB05									0.00	0	100,000,000
RDFC2 On 24/03/2016 Spot Bond				101.52921		101.50808			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				100.25896		100.23844			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				100.83472		100.81419			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				101.23832		101.21756			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				100.25066		100.23075			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				100.12152		100.10118			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				100.34366		100.32026			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				101.02694		101.00559			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				100.30796		100.28690			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				99.82742		99.79871			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20 On 05/07/2018 Spot Bond				101.86343		101.83293			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	20.29817	100.00000	20.24846			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	12.91563	100.00000	12.88399			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	9.92335	100.00000	9.89904			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.77861	100.00000	8.75711			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				101.12742		101.10552			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				100.70628		100.68378			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				100.19748		100.17761			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				101.26862		101.24775			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				100.40847		100.38656			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				100.02110		99.99985			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.34682		101.32549			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				92.40428		92.34810			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				98.79929		98.72903			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				98.57093		98.49686			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				102.19761		102.16655			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				86.01336		85.96876			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.02177	12.35000	105.98725			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.46430	100.00000	15.42684			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				99.85979		99.83636			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	8.76202	100.00000	8.74032			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	59.50848	100.00000	59.36432			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP08I On 30/04/2020 Spot Bond			100.00000	14.02186	100.00000	14.00478				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	58.41119	100.00000	58.26968				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				100.90083		100.86390				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				60.15529		60.10990				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.47500	103.33142	9.46000	103.36818				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.92500	97.69342	9.91000	97.74796				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.43500	98.60963	10.43000	98.61705				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				100.20620		100.18745				0.00	0	25,000,000,000
Total RWC01 SPOT										0.00	0	25,000,000,000
Total For RWC01										0.00	0	25,000,000,000
SBC2 On 28/04/2016 Spot Bond				99.68855		99.66770				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			8.21500	102.77059	8.20500	102.75713				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				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				101.11345		101.09118				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0

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			9.61000	100.26889	9.60000	100.26087			0.00	0	57,100,000
Total SBK14 SPOT									0.00	0	57,100,000
Total For SBK14									0.00	0	57,100,000
SBK15 On 23/01/2022 Spot Bond				101.56886		101.54702			0.00	0	20,000,000
Total SBK15 SPOT									0.00	0	20,000,000
Total For SBK15									0.00	0	20,000,000
SBK16 On 15/03/2023 Spot Bond				99.23792		99.21487			0.00	1,767,000,000	1,767,000,000
Total SBK16 SPOT									0.00	1,767,000,000	1,767,000,000
Total For SBK16									0.00	1,767,000,000	1,767,000,000
SBK17 On 30/07/2024 Spot Bond				99.83390		99.80931			0.00	1,450,000,000	1,827,000,000
Total SBK17 SPOT									0.00	1,450,000,000	1,827,000,000
Total For SBK17									0.00	1,450,000,000	1,827,000,000
SBK18 On 24/10/2020 Spot Bond				98.73622		98.71095			0.00	0	378,000,000
Total SBK18 SPOT									0.00	0	378,000,000
Total For SBK18									0.00	0	378,000,000
SBK19 On 24/10/2019 Spot Bond				100.99062		100.96700			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				100.16347		100.04751			0.00	450,000,000	650,000,000
Total SBK20 SPOT									0.00	450,000,000	650,000,000
Total For SBK20									0.00	450,000,000	650,000,000
SBK21 On 28/01/2025 Spot Bond				100.73304		100.70614			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				100.39523		100.36727			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			12.00500	98.34505	11.99000	98.37895			0.00	0	1,940,000,000
Total SBK23 SPOT									0.00	0	1,940,000,000
Total For SBK23									0.00	0	1,940,000,000
SBK24 On 19/10/2025 Spot Bond				101.33311		101.30602			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.23000	99.62259	9.22500	99.60824			0.00	0	2,380,000,000
Total SBK9 SPOT									0.00	0	2,380,000,000
Total For SBK9									0.00	0	2,380,000,000

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			8.76000	101.06250	8.75000	101.05473			0.00	0	290,300,000
Total SBN33 SPOT									0.00	0	290,300,000
Total For SBN33									0.00	0	290,300,000
SBN45 On 15/09/2017 Spot Bond				99.85782		99.83745			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				101.42054		101.39835			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			8.56000	102.41290	8.30000	102.81618		71,390,400,000,000.00	8,340,000,000	1,610,000,000	
Total SBS13 SPOT								71,390,400,000,000.00	8,340,000,000	1,610,000,000	
Total For SBS13								71,390,400,000,000.00	8,340,000,000	1,610,000,000	
SBS15 On 26/04/2016 Spot Bond				101.27384		101.25557			0.00	0	30,000,000
Total SBS15 SPOT									0.00	0	30,000,000
Total For SBS15									0.00	0	30,000,000
SBS16 On 22/09/2018 Spot Bond				101.64929		101.62800			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				102.54113		102.51955			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.95500	105.60426	9.94000	105.63939			0.00	0	2,200,000,000
Total SBS19 SPOT									0.00	0	2,200,000,000
Total For SBS19									0.00	0	2,200,000,000
SBS20 On 15/05/2026 Spot Bond			10.50000	97.80809	10.49000	97.84193			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				100.49143		100.46731			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				100.64336		100.62173			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				101.10955		101.08740			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			9.14000	99.54812	9.13500	99.53818				0.00	0	2,700,000,000
Total SBS25 SPOT										0.00	0	2,700,000,000
Total For SBS25										0.00	0	2,700,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	37.09728	100.00000	37.01562				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.89500	104.29785	9.88000	104.35422				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.79739		100.77719				0.00	0	40,000,000
Total SBS28 SPOT										0.00	0	40,000,000
Total For SBS28										0.00	0	40,000,000
SBS29 On 12/06/2019 Spot Bond			9.11000	98.66891	9.10500	98.65953				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.51000	85.83177	10.50000	85.86396				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				99.04308		99.02287				0.00	2,000,000,000	2,150,000,000
Total SBS30 SPOT										0.00	2,000,000,000	2,150,000,000
Total For SBS30										0.00	2,000,000,000	2,150,000,000
SBS31 On 27/06/2027 Spot Bond			10.25000	96.79473	10.24000	96.83357				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				101.58582		101.56565				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				101.62846		101.60773				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.40000	100.48802	10.39000	100.51613				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.98691		100.96614				0.00	900,000,000	900,000,000
Total SBS35 SPOT										0.00	900,000,000	900,000,000
Total For SBS35										0.00	900,000,000	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
SBS36 On 29/01/2020 Spot Bond				100.74709		100.72550			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.40000	98.04518	11.39000	91.77911			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.75000	93.72368	10.74000	93.75068			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			11.33500	92.13470	11.33000	92.13898			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			9.92500	94.66828	9.91000	94.70681			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS40 On 12/11/2020 Spot Bond				100.54187		100.51958			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.04500	100.37901	10.03000	100.42552			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			10.68000	100.50194	10.67000	100.53347			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.85000	100.55737	10.84000	100.59418			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			7.48500	106.96383	7.47500	106.94822			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			2.30500	278.65563	2.29500	278.82403			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			2.31000	134.65241	2.31000	134.64401			0.00	0	737,000,000
Total SBSI12 SPOT									0.00	0	737,000,000
Total For SBSI12									0.00	0	737,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10 On 15/09/2017 Spot Bond			100.00000	34.75335	100.00000	34.66823			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	40.26293	100.00000	40.16432			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				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.97000	133.66639	2.97000	133.65568			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	101.16016	6.50000	101.14248			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				100.71388		100.69320			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				102.77303		102.75137			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.86000	103.70646	8.85000	103.69618			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06 On 12/12/2017 Spot Bond				101.23985		101.21902			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.29855		101.27735			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				101.59272		101.57130			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	53.61471	100.00000	53.48483			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			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				99.87435		99.85333			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				100.20272		100.18231			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	60.78776	100.00000	60.63888			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	66.75085	100.00000	66.58738			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	56.31989	100.00000	56.18043			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			8.96000	104.36642	9.69000	103.16968			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.13693		101.11285			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS22 On 23/02/2020 Spot Bond				100.34822		100.32438				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				101.52733		101.50556				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				101.58447		101.56187				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			10.05500	103.53193	10.04000	103.55775				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				101.56418		101.54072				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				100.52469		100.50236				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				100.55028		100.52692				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	20.43031	100.00000	9.11228				0.00	0	70,000,000,000
Total SHS29U SPOT										0.00	0	70,000,000,000
Total For SHS29U										0.00	0	70,000,000,000
SLI2 On 15/08/2016 Spot Bond			8.26500	103.89058	8.25500	103.87437				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.38000	101.11239	9.37500	101.09875				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.76000	101.06250	8.75000	101.05473				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.32530		100.30313				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				100.64259		100.62076			0.00	0	40,000,000
Total SPDA4 SPOT									0.00	0	40,000,000
Total For SPDA4									0.00	0	40,000,000
SPDA5 On 21/08/2024 Spot Bond				100.31929		100.29752			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				100.32739		100.30507			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				100.46949		100.44575			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			8.06000	105.11473	8.05000	105.09744			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				101.16914		101.14890			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				100.96835		100.94659			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.83000	94.99664	9.81500	95.02192			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 01/03/2017 Spot Bond				100.16370		100.13964			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				101.64640		101.62325			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				100.95560		100.93279			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.72500	89.13603	9.71000	89.16942			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			9.72500	89.13603	9.71000	89.16942				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.41000	95.64820	11.40000	89.52716				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				99.78163		101.80120				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.24000	101.89932	8.23000	101.89293				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.55500	115.38230	2.58000	115.13753				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.04000	101.00195	9.03500	100.99036				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	100.27464	8.50000	100.25173				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.62000	104.09876	10.61000	104.13314				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.12518		100.01512				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.95500	72.90517	10.95000	72.91226				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond				101.04937		101.02708				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN026 On 16/01/2019 Spot Bond				101.07909		101.05747				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN027 On 25/09/2019 Spot Bond				101.68535		101.66260			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN028 On 16/10/2019 Spot Bond				101.20457		101.18053			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN029 On 07/12/2023 Spot Bond				99.46769		99.44120			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN030 On 24/05/2017 Spot Bond				100.30575		100.28334			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN031 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
SSN033 On 17/03/2020 Spot Bond				99.79044		99.76720			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN034 On 02/06/2020 Spot Bond				100.13942		100.02717			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN035 On 17/11/2020 Spot Bond				100.45444		100.43078			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.22736		100.20779			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SY1263 On 08/12/2015 Spot Bond				100.00000	0.00000	99.98181			0.00	0	0
Total SY1263 SPOT									0.00	0	0
Total For SY1263									0.00	0	0
SY1264 On 10/12/2015 Spot Bond				99.96363		99.94544			0.00	0	0
Total SY1264 SPOT									0.00	0	0
Total For SY1264									0.00	0	0
SY1265 On 17/12/2015 Spot Bond				99.83616		99.81795			0.00	0	0
Total SY1265 SPOT									0.00	0	0
Total For SY1265									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY126€ On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1266 SPOT									0.00	0	0
Total For SY1266									0.00	0	0
SY1267 On 27/01/2016 Spot Bond				99.08943		99.07122			0.00	0	0
Total SY1267 SPOT									0.00	0	0
Total For SY1267									0.00	0	0
SY126€ On 28/01/2016 Spot Bond				99.07155		99.05334			0.00	0	0
Total SY1268 SPOT									0.00	0	0
Total For SY1268									0.00	0	0
SY126€ On 03/02/2016 Spot Bond				98.96096		98.94273			0.00	0	0
Total SY1269 SPOT									0.00	0	0
Total For SY1269									0.00	0	0
SY127C On 16/02/2016 Spot Bond				98.71935		98.70105			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				98.71912		98.70082			0.00	0	0
Total SY1271 SPOT									0.00	0	0
Total For SY1271									0.00	0	0
SY1272 On 15/12/2015 Spot Bond				99.86112		99.84377			0.00	0	0
Total SY1272 SPOT									0.00	0	0
Total For SY1272									0.00	0	0
SY1273 On 18/02/2016 Spot Bond				98.69089		98.67219			0.00	0	0
Total SY1273 SPOT									0.00	0	0
Total For SY1273									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.25000	100.08316	9.24000	100.12141			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.32536		100.30318			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				100.33954		100.31641			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.64000	100.78604	11.63000	94.96676			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108L On 22/02/2016 Spot Bond			100.00000	83.99408	100.00000	83.80404			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				100.95690		100.93698			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				100.69188		100.67176			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				99.95600		99.84570			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.51122		101.49202			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				101.01901		100.99836			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				100.76708		100.74690			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				100.77258		100.75227			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				101.31347		101.29260			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.34599		101.32459			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				100.37715		100.35701			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			7.56500	103.82289	7.90500	103.59130		21,182,000,000,000.00	2,800,000,000		0
Total TFS84 SPOT								21,182,000,000,000.00	2,800,000,000		0
Total For TFS84								21,182,000,000,000.00	2,800,000,000		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A On 18/10/2038 Spot Bond				101.04257		101.02141			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.06974		101.04803			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.02957	7.83000	103.00807			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.02762		101.00676			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.06159		101.04004			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	102.86001	7.39000	102.83973			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.00189		100.98058			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.03554		101.01355			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	102.77134	7.16000	102.75170			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				101.10147		101.07813			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				101.09610		101.07286			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.22506		101.19918			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10C: On 18/07/2017 Spot Bond				101.23534		101.21028				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				101.73283		101.69651				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				101.67293		101.63784				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.00054		100.97925				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.04362		101.02146				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.37616	8.73000	103.35215				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.79002		100.76903				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.03554		101.01355				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.20000	100.89494	9.19500	100.88152				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.64256		100.62160				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				101.06159		101.04004				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				101.10416		101.08076				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2041 Spot Bond				101.08937		101.06627				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				101.11048		101.08794				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				101.22238		101.19655				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				101.24483		101.21957				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				101.19735		101.17305				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				101.63961		101.60522				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				101.64495		101.61044				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				101.65107		101.61758				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				100.30996		100.28875				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.31990		100.29803				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.59000	101.40627	11.58000	95.56008				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				100.31394		100.29246				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A1 On 21/02/2048 Spot Bond				100.32785		100.30545				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.50000	99.56592	11.49000	93.77210				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				100.32334		100.30129				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				100.33954		100.31641				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			9.61000	98.46540	11.60000	92.72175				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				100.34571		100.32211				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				100.34571		100.32211				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				100.35774		100.33340				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				100.35774		100.33340				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.37739		100.35166				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.37739		100.35166				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.39008		100.36358				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0

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 21/02/2048 Spot Bond				100.38967		100.36320				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				100.50500		100.47070				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				100.50500		100.47070				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				100.69349		100.65836				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				100.51852		100.48344				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				100.30478		100.28392				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				100.31353		100.29209				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				100.32785		100.30545				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.74000	101.10095	11.73000	94.08472				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond			100.00000	19.72394	100.00000	9.07458				0.00	0	10,700,000,000
Total TH13A5 SPOT										0.00	0	10,700,000,000
Total For TH13A5										0.00	0	10,700,000,000
TH13A On 21/08/2018 Spot Bond			100.00000	20.02604	100.00000	9.07458				0.00	0	11,900,000,000
Total TH13A6 SPOT										0.00	0	11,900,000,000
Total For TH13A6										0.00	0	11,900,000,000
TH13A On 21/08/2020 Spot Bond			100.00000	14.28044	100.00000	2.26865				0.00	0	22,800,000,000
Total TH13A7 SPOT										0.00	0	22,800,000,000
Total For TH13A7										0.00	0	22,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A: On 21/08/2020 Spot Bond			100.00000	16.17357	100.00000	1.76106		520,000,000,000,000.00	5,200,000,000	28,000,000,000	
Total TH13A8 SPOT								20,000,000,000,000.00	5,200,000,000	28,000,000,000	
Total For TH13A8								20,000,000,000,000.00	5,200,000,000	28,000,000,000	
TH13B: On 21/08/2020 Spot Bond				100.34571		100.32211		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	14.87159	100.00000	2.26865		0.00	0	5,000,000,000	
Total TH13B2 SPOT								0.00	0	5,000,000,000	
Total For TH13B2								0.00	0	5,000,000,000	
TH13C: On 21/08/2020 Spot Bond				100.37343		100.34797		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	15.98181	100.00000	2.26865		0.00	0	3,100,000,000	
Total TH13C2 SPOT								0.00	0	3,100,000,000	
Total For TH13C2								0.00	0	3,100,000,000	
TH13D: On 21/08/2020 Spot Bond				100.36156		100.33690		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	20.62453	100.00000	2.26865		0.00	0	2,600,000,000	
Total TH13D2 SPOT								0.00	0	2,600,000,000	
Total For TH13D2								0.00	0	2,600,000,000	
TH9A1: On 18/07/2016 Spot Bond				101.06295		101.04137		0.00	0	0	
Total TH9A10 SPOT								0.00	0	0	
Total For TH9A10								0.00	0	0	
THE8A: On 18/04/2036 Spot Bond			101.06155	6.53717	101.06155	6.52118		0.00	0	0	
Total THE8A1 SPOT								0.00	0	0	
Total For THE8A1								0.00	0	0	
THE8A2: 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	
THE8A3: 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.14789		101.12765				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				101.04257		101.02141				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.26331		101.24278				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				101.04257		101.02141				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				101.05615		101.03472				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				101.06295		101.04137				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				101.03442		101.01342				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				101.05615		101.03472				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				101.13085		101.10790				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				101.13085		101.10790				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0

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				101.13085		101.10790			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				101.23941		101.21427			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				101.26654		101.24085			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				101.23263		101.20762			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				101.77409		101.73810			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				101.80785		101.77118			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				101.79435		101.75795			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.81000	92.02694	11.80000	86.21700			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.33000	102.21181	8.32000	102.20665		12,495,000,000,000.00	1,500,000,000	42,600,000,000	
Total TN17 SPOT								12,495,000,000,000.00	1,500,000,000	42,600,000,000	
Total For TN17								12,495,000,000,000.00	1,500,000,000	42,600,000,000	
TN20 On 17/09/2020 Spot Bond			9.68500	105.39256	9.67000	105.42263		0.00	0	40,542,099,500	
Total TN20 SPOT								0.00	0	40,542,099,500	
Total For TN20								0.00	0	40,542,099,500	
TN20U On 14/04/2020 Spot Bond			100.00000	2.57315	100.00000	2.56692		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			10.20500	104.10782	10.19000	104.16123			0.00	0	22,990,000,000
Total TN23 SPOT									0.00	0	22,990,000,000
Total For TN23									0.00	0	22,990,000,000
TN25 On 19/08/2025 Spot Bond			10.53000	96.67023	10.52000	96.70067			0.00	0	28,200,000,000
Total TN25 SPOT									0.00	0	28,200,000,000
Total For TN25									0.00	0	28,200,000,000
TN27 On 14/11/2027 Spot Bond			10.51500	89.73573	10.50500	89.77244			0.00	0	9,800,000,000
Total TN27 SPOT									0.00	0	9,800,000,000
Total For TN27									0.00	0	9,800,000,000
TN30 On 09/10/2030 Spot Bond			11.01500	97.96766	11.01000	97.97411			0.00	0	3,300,000,000
Total TN30 SPOT									0.00	0	3,300,000,000
Total For TN30									0.00	0	3,300,000,000
TN40 On 09/10/2040 Spot Bond			11.26000	97.49882	11.25000	97.54964			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TNF16 On 10/06/2016 Spot Bond				100.10878		100.08998			0.00	0	50,000,000
Total TNF16 SPOT									0.00	0	50,000,000
Total For TNF16									0.00	0	50,000,000
TNF18 On 22/08/2018 Spot Bond				100.12973		100.10763			0.00	0	127,130,500
Total TNF18 SPOT									0.00	0	127,130,500
Total For TNF18									0.00	0	127,130,500
TORQ1 On 15/08/2026 Spot Bond				100.52061		100.49481			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				100.45543		100.43295			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond				100.62799		100.59765				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				100.45601		100.43351				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				100.46790		100.44486				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				100.46810		100.44472				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.14300	10.00000	104.11600				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				101.37783		101.35741				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				101.34162		101.32066				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				101.20578		101.18704				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				101.03345		101.01256				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.17066		100.14922				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.65500	99.62223	9.64000	99.65447				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.21439	10.00000	100.18757				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	100.20905	9.75000	100.18290			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	10.20871	100.00000	10.18238			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				99.86937		99.84763			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				99.86265		99.83979			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			9.89000	98.99156	11.88000	91.64144			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				99.85200		99.82737			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				99.83070		99.80253			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				99.78157		99.74526			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				99.87249		99.85127			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				99.86512		99.84267			0.00	0	0
Total TRAA2 SPOT												0.00	0	0
Total For TRAA2												0.00	0	0
TRAA3U	On	14/06/2024	Spot Bond			100.00000	7.54305	100.00000	7.52457			0.00	0	0
Total TRAA3U SPOT												0.00	0	0
Total For TRAA3U												0.00	0	0
TRAA4U	On	14/06/2024	Spot Bond			100.00000	8.03550	100.00000	8.01581			0.00	0	0
Total TRAA4U SPOT												0.00	0	0
Total For TRAA4U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond				99.86102		99.83788			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.33097	100.00000	8.31056			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				99.86019		99.83692			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.57719	100.00000	8.55619			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				99.83725		99.81017			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.58112	100.00000	11.55275			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				99.78648		99.75098			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	14.88052	100.00000	14.84408			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	13.75860	100.00000	13.72527			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.05032	100.00000	2.04130			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP18C On 10/12/2015 Spot Bond				99.96226		99.94339			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP181 On 21/01/2016 Spot Bond				99.19055		99.17215			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0

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				98.94158		98.92333			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				98.65942		98.64080			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				98.37897		98.36012			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				98.07685		98.05762			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				97.80763		97.78840			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				97.02573		97.00667			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				96.72777		96.70852			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				96.41822		96.39876			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
TSP194 On 14/01/2016 Spot Bond				99.33252		99.31448			0.00	0	0
Total TSP194 SPOT									0.00	0	0
Total For TSP194									0.00	0	0
TSP195 On 18/08/2016 Spot Bond				95.09234		95.07302			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				94.44856		94.42887			0.00	0	0
Total TSP196 SPOT									0.00	0	0
Total For TSP196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP197 On 13/10/2016 Spot Bond				94.02419		94.00491				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				93.71595		93.69655				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				92.86617		92.84590				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.65134	100.00000	14.61585				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				101.06478		101.04496				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				94.03206		94.01432				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.36316		100.34367				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				101.54812		101.52947				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				101.48902		101.46899				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				101.05536		101.03684				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				101.01833		100.99981				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.98130		100.96278				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC12 On 13/04/2016 Spot Bond				100.99005		100.97020			0.00	0	0
Total TWC129 SPOT									0.00	0	0
Total For TWC129									0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.88872		100.87021			0.00	0	0
Total TWC130 SPOT									0.00	0	0
Total For TWC130									0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.59239		100.57388			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				100.57462		100.55498			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				100.28529		100.26627			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				100.15215		100.13313			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				100.21010		100.19052			0.00	0	0
Total TWC135 SPOT									0.00	0	0
Total For TWC135									0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.15233		100.13329			0.00	0	0
Total TWC136 SPOT									0.00	0	0
Total For TWC136									0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				101.12381		101.10338			0.00	0	0
Total TWCJ22 SPOT									0.00	0	0
Total For TWCJ22									0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.16767		100.14671			0.00	0	0
Total TWCJ23 SPOT									0.00	0	0
Total For TWCJ23									0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				101.03038		101.01165			0.00	0	0
Total TWCM22 SPOT									0.00	0	0
Total For TWCM22									0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.15452		100.13521			0.00	0	0
Total TWCM23 SPOT									0.00	0	0
Total For TWCM23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.55500	107.45115	9.54000	107.48613			0.00	0	2,900,000,000
Total UG21 SPOT									0.00	0	2,900,000,000
Total For UG21									0.00	0	2,900,000,000
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	8.15224	100.00000	8.13610			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.56665	100.00000	8.53991			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.53044	100.00000	9.48854			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.96517	100.00000	7.94940			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.46996	100.00000	8.44352			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	9.29179	100.00000	9.25092			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.50446		101.48308			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				102.58467		102.56509			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				101.91562		101.89545			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				101.36380		101.34351			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC13 On 01/04/2016 Spot Bond				101.42156		101.40153			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.60566		100.58351			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				100.60652		100.58434			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				101.63217		101.61271			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				101.52040		101.49905			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				100.59630		100.57448			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	99.97763			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	7.65705	100.00000	7.64189			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.20713	100.00000	8.18150			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	10.81743	100.00000	10.76986			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.46998	100.00000	7.45519			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.11044	100.00000	8.08511			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB03L On 20/10/2023 Spot Bond			100.00000	11.05634	100.00000	11.00773			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00048	100.00000	0.00048			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			7.40500	102.62720	7.39500	102.61185			0.00	0	9,100,000,000
Total WS04 SPOT									0.00	0	9,100,000,000
Total For WS04									0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			2.24000	241.66063	2.24000	241.64599		448,000,000,000.00		200,000,000	200,000,000
Total WS05 SPOT								448,000,000,000.00		200,000,000	200,000,000
Total For WS05								448,000,000,000.00		200,000,000	200,000,000
WSP2 On 28/05/2017 Spot Bond			7.83000	101.84072	7.82000	101.83307			0.00	0	5,800,000,000
Total WSP2 SPOT									0.00	0	5,800,000,000
Total For WSP2									0.00	0	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			8.28500	102.36252	8.28000	102.35473			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.61500	101.64672	10.60500	94.61346			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.85000	100.88195	8.83500	100.92224			0.00	0	1,700,000,000
Total WSP5 SPOT									0.00	0	1,700,000,000
Total For WSP5									0.00	0	1,700,000,000
Z083 On 30/09/2019 Spot Bond			7.67500	75.05272	7.67000	75.05097			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	57.98287	100.00000	57.87286			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									70,656,321,908,437,500.00	104,559,027,800	967,113,081,500
Total for SPOT :									70,656,321,908,437,500.00	104,559,027,800	967,113,081,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									70,656,322,726,686,600.00	104,559,035,918	967,113,691,913
Total Options									0.00	0	48,409
Grand Total:									70,656,322,726,686,600.00	104,559,035,918	967,113,740,322