



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016			128.56206	128.56206	128.52056	128.52056			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			1,650.56000	1.65056	1,692,060		0.00	0	0
EL28	On	04/08/2016	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.88	Call			1,640.56000	1.64056	1,682,060		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.86	Call			1,660.56000	1.66056	1,702,060		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			10.77586	77.40873	10.61690	78.41126			127,724,404.50	1,650	350
ES33	On	05/05/2016			10.87659	75.01937	10.71504	76.02251			123,781,960.50	1,650	8,426
ES33	On	04/08/2016			10.97005	76.46294	10.80547	77.47004			0.00	0	0
ES33	On	03/11/2016			11.04635	74.23796	10.87991	75.24400			0.00	0	0
Total ES33 Future											251,506,365.00	3,300	8,776
ES33	On	04/02/2016	10.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			4,024.22000	4.02422	5,026,750		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			4,162.35000	4.16235	5,164,880		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			4,093.24000	4.09324	5,095,770		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			4,768.41000	4.76841	5,771,550		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			4,699.54000	4.69954	5,702,680		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			4,630.77000	4.63077	5,633,910		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			3,492.73000	3.49273	4,499,830		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			3,625.48000	3.62548	4,632,580		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			3,559.06000	3.55906	4,566,160		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			2,499.53000	2.49953	1,493,490		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			2,557.45000	2.55745	1,551,410		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			2,441.54000	2.44154	1,435,500		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												251,506,365.00	3,300	8,776
ES42	On	04/02/2016	Bond Future			10.90058	81.79904	10.74656	82.89831			192,227,744.00	2,350	400
ES42	On	05/05/2016	Bond Future			11.00066	79.01836	10.84396	80.11850			185,693,146.00	2,350	6,850
Total ES42 Future												377,920,890.00	4,700	7,250
Total For ES42												377,920,890.00	4,700	7,250
I2025	On	04/02/2016	Bond Future			121.09133	121.09133	121.10253	121.10253			106,681,461.73	881	2,062
I2025	On	05/05/2016	Bond Future			123.26941	123.26941	123.25246	123.25246			108,600,350.21	881	3,919
I2025	On	04/08/2016	Bond Future			124.38459	124.38459	124.34514	124.34514			0.00	0	0
Total I2025 Future												215,281,811.94	1,762	5,981
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			4,887.47000	4.88747	4,898,670		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			4,897.47000	4.89747	4,908,670		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			4,907.47000	4.90747	4,918,670		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2016	Bond Future	126.00	Put			2,747.54000	2.74754	2,730,590		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			2,757.54000	2.75754	2,740,590		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			2,737.54000	2.73754	2,720,590		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			475.14000	0.47514	514,590		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			495.14000	0.49514	534,590		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			485.14000	0.48514	524,590		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												215,281,811.94	1,762	5,981
I2033	On	04/02/2016	Bond Future			102.04400	102.04400	102.05325	102.05325			0.00	0	185
I2033	On	05/05/2016	Bond Future			102.90397	102.90397	102.88967	102.88967			0.00	0	1,847
Total I2033 Future												0.00	0	2,032
I2033	On	04/02/2016	Bond Future	102.39	Put			336.75000	0.33675	346,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			346.75000	0.34675	356,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			356.75000	0.35675	366,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			499.67000	0.49967	513,970		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			489.67000	0.48967	503,970		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			479.67000	0.47967	493,970		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	2,032
I2038	On	04/02/2016	Bond Future			126.72427	126.72427	126.73597	126.73597			95,676,823.85	755	5,433
I2038	On	05/05/2016	Bond Future			129.00358	129.00358	128.98597	128.98597			101,009,803.14	783	16,301
I2038	On	04/08/2016	Bond Future			130.07250	130.07250	130.03130	130.03130			0.00	0	0
Total I2038 Future												196,686,626.99	1,538	21,734
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			4,254.03000	4.25403	4,265,730		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			4,264.03000	4.26403	4,275,730		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			4,274.03000	4.27403	4,285,730		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,014.03000	2.01403	1,996,420		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,024.03000	2.02403	2,006,420		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,004.03000	2.00403	1,986,420		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			721.30000	0.72130	762,500		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			711.30000	0.71130	752,500		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			731.30000	0.73130	772,500		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												196,686,626.99	1,538	21,734
I2046	On	04/02/2016	Bond Future			127.23385	127.23385	127.24533	127.24533			0.00	0	227
I2046	On	05/05/2016	Bond Future			128.08961	128.08961	128.07455	128.07455			0.00	0	12,580
I2046	On	04/08/2016	Bond Future			130.54906	130.54906	130.50804	130.50804			0.00	0	0
Total I2046 Future												0.00	0	12,807
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			744.67000	0.74467	756,150		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			754.67000	0.75467	766,150		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			764.67000	0.76467	776,150		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			1,915.45000	1.91545	1,900,390		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			1,925.45000	1.92545	1,910,390		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			1,935.45000	1.93545	1,920,390		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			1,508.04000	1.50804	1,549,060		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			1,498.04000	1.49804	1,539,060		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			1,488.04000	1.48804	1,529,060		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,807
I2050	On	04/02/2016	Bond Future			137.23946	137.23946	137.25231	137.25231			0.00	0	1,424
I2050	On	05/05/2016	Bond Future			139.70806	139.70806	139.68872	139.68872			0.00	0	16,405

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/08/2016	Bond Future			140.82254	140.82254	140.77805	140.77805			0.00	0	0
Total I2050 Future												0.00	0	17,829
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			757.69000	0.75769	770,540		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			737.69000	0.73769	750,540		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			747.69000	0.74769	760,540		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,698.72000	1.69872	1,718,060		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,688.72000	1.68872	1,708,060		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,678.72000	1.67872	1,698,060		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			1,658.05000	1.65805	1,702,540		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,648.05000	1.64805	1,692,540		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,638.05000	1.63805	1,682,540		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	17,829
R186	On	04/02/2016	Bond Future			9.33929	109.22825	9.20508	110.18643		11.98	2,650,095,801.50	24,262	31,318
R186	On	05/05/2016	Bond Future			9.41507	111.20730	9.27915	112.15722		11.70	2,748,599,626.80	24,716	33,397
R186	On	04/08/2016	Bond Future			9.48106	108.04241	9.34282	108.98863		11.60	0.00	0	0
Total R186 Future												5,398,695,428.30	48,978	64,715
R186	On	04/02/2016	Bond Future	8.85	Call			43.37000	0.04337	0,420	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			2,635.48000	2.63548	3,550,710	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			646.72000	0.64672	129,530	11.79	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			683.22000	0.68322	1,124,210	11.79	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			14.27000	0.01427	0,040	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			3,351.64000	3.35164	4,295,590	11.65	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			25.41000	0.02541	0,130	11.67	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			2,989.30000	2.98930	3,922,200	11.67	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			35.20000	0.03520	0,270	11.68	0.00	0	0
R186	On	04/02/2016	Bond Future	8.83	Put			2,775.82000	2.77582	3,699,070	11.68	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			0.19000	0.00019	0,000	11.65	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			5,614.58000	5.61458	6,572,570	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			4.04000	0.00404	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			4,093.49000	4.09349	5,047,630	11.65	0.00	0	340

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.70	Call			7.76000	0.00776	0,010	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			3,720.31000	3.72031	4,670,740	11.65	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			0.00000	0.00000	0,000	11.65	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			9,955.08000	9.95508	10,913,260	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			13,169.05000	13.16905	14,127,230	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.00000	0.00000	0,000	11.65	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			8,989.21000	8.98921	9,947,390	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			0.08000	0.00008	0,000	11.65	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			6,000.08000	6.00008	6,958,180	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			13,337.01000	13.33701	14,295,190	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			13,252.99000	13.25299	14,211,170	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			1,203.42000	1.20342	912,670	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			5,013.17000	5.01317	5,672,340	11.47	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			7,437.37000	7.43737	8,228,150	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			560.45000	0.56045	398,660	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			7,372.34000	7.37234	8,160,470	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			81.59000	0.08159	50,040	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,426.20000	1.42620	1,097,630	11.50	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			4,502.10000	4.50210	5,123,450	11.50	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			537.80000	0.53780	381,270	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			13,150.55000	13.15055	14,068,920	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			7,502.65000	7.50265	8,296,040	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			549.03000	0.54903	389,890	11.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			7,451.44000	7.45144	8,143,400	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,371.48000	1.37148	1,114,710	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			7,394.99000	7.39499	8,084,440	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,390.15000	1.39015	1,130,790	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			7,339.54000	7.33954	8,026,400	11.27	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,353.75000	1.35375	1,099,490	11.27	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												5,398,695,428.30	48,978	97,143
R197	On	04/02/2016	Bond Future			288.77126	288.77126	287.66685	287.66685			0.00	0	46
R197	On	05/05/2016	Bond Future			293.96533	293.96533	292.77377	292.77377			0.00	0	1,254
R197	On	04/08/2016	Bond Future			293.11741	293.11741	291.85844	291.85844			0.00	0	0
Total R197 Future												0.00	0	1,300
R197	On	04/02/2016	Bond Future	297.01	Put			9,343.15000	9.34315	8,238,740		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	296.99	Put			9,323.15000	9.32315	8,218,740		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			9,333.15000	9.33315	8,228,740		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			7,236.23000	7.23623	6,044,670		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			7,216.23000	7.21623	6,024,670		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			7,226.23000	7.22623	6,034,670		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			2,101.56000	2.10156	842,590		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			2,111.56000	2.11156	852,590		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			2,121.56000	2.12156	862,590		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,300
R202	On	04/02/2016	Bond Future			237.47677	237.47677	237.49900	237.49900			0.00	0	946
R202	On	05/05/2016	Bond Future			241.74844	241.74844	241.71521	241.71521			0.00	0	42,536
R202	On	04/08/2016	Bond Future			242.94137	242.94137	242.86680	242.86680			0.00	0	0
Total R202 Future												0.00	0	43,482
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			2,491.00000	2.49100	2,513,230		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			2,501.00000	2.50100	2,523,230		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			2,511.00000	2.51100	2,533,230		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			5,294.79000	5.29479	5,261,560		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			5,274.79000	5.27479	5,241,560		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			5,284.79000	5.28479	5,251,560		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			393.20000	0.39320	318,630		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			373.20000	0.37320	298,630		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			383.20000	0.38320	308,630		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,482
R2023	On	04/02/2016	Bond Future			9.18537	96.12804	9.06640	96.70970		9.24	212,635,224.48	2,212	2,448
R2023	On	05/05/2016	Bond Future			9.27024	93.93918	9.15007	94.50962		9.34	501,353,403.66	5,337	9,491
R2023	On	04/08/2016	Bond Future			9.34275	95.74646	9.22062	96.30886		8.77	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.39051	93.77759	9.26819	94.32456		6.77	0.00	0	0
Total R2023 Future												713,988,628.14	7,549	11,939
R2023	On	04/02/2016	Bond Future	8.00	Put			5,423.55000	5.42355	6,005,210	8.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	8.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			5,370.89000	5.37089	5,952,550	8.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	8.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			5,476.25000	5.47625	6,057,910	8.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	8.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			384.57000	0.38457	283,200	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			4,850.42000	4.85042	5,319,490	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			392.50000	0.39250	289,480	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			4,807.85000	4.80785	5,275,270	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			400.94000	0.40094	296,190	9.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			4,765.82000	4.76582	5,231,510	9.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,426.86000	5.42686	5,856,080	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			763.31000	0.76331	628,730	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,388.10000	5.38810	5,815,920	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			773.78000	0.77378	637,790	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,349.48000	5.34948	5,775,890	8.50	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			752.95000	0.75295	619,770	8.50	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,396.59000	3.39659	3,037,260	6.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,352.42000	1.35242	1,540,060	6.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,425.14000	3.42514	3,064,230	6.85	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,337.33000	1.33733	1,523,390	6.85	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,453.78000	3.45378	3,091,310	6.85	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,322.36000	1.32236	1,506,860	6.85	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												713,988,628.14	7,549	11,939
R203	On	04/02/2016	Bond Future			8.14901	103.46722	8.02059	103.65648		2.13	1,336,175,679.08	12,914	6,761
R203	On	05/05/2016	Bond Future			8.30343	101.17089	8.16848	101.34008		2.01	1,306,520,873.46	12,914	13,429
R203	On	04/08/2016	Bond Future			8.43186	103.11753	8.28414	103.26958		1.63	0.00	0	0
R203	On	03/11/2016	Bond Future			8.44020	101.05981	8.28385	101.18592		1.36	0.00	0	0
Total R203 Future												2,642,696,552.54	25,828	20,190
R203	On	04/02/2016	Bond Future	7.25	Call			0.00000	0.00000	0,000	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			1,145.87000	1.14587	1,335,130	2.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.26	Call			0.00000	0.00000	0,000	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,130.89000	1.13089	1,320,150	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000	2.04	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,160.86000	1.16086	1,350,120	2.04	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			62.38000	0.06238	41,300	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,224.63000	1.22463	1,372,740	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			64.08000	0.06408	42,530	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,213.58000	1.21358	1,361,220	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			60.82000	0.06082	40,180	1.92	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,235.83000	1.23583	1,384,380	1.92	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			109.80000	0.10980	83,310	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,194.35000	1.19435	1,319,910	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			111.63000	0.11163	84,790	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,185.71000	1.18571	1,310,920	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			113.49000	0.11349	86,290	1.56	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,177.10000	1.17710	1,301,950	1.56	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			743.31000	0.74331	661,410	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			287.85000	0.28785	332,060	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			748.82000	0.74882	666,610	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			285.34000	0.28534	329,240	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			737.82000	0.73782	656,220	1.37	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			290.38000	0.29038	334,890	1.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203											2,642,696,552.54	25,828	20,190	
R2030	On	04/02/2016	Bond Future			9.70925	87.26838	9.55499	88.33499			197,226,538.80	2,260	7,171
R2030	On	05/05/2016	Bond Future			9.78480	88.84950	9.62831	89.91491			802,844,082.00	9,036	16,778
R2030	On	04/08/2016	Bond Future			9.85338	86.55036	9.69410	87.61823			0.00	0	0
Total R2030 Future												1,000,070,620.80	11,296	23,949
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			5,953.65000	5.95365	7,020,260		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			5,877.21000	5.87721	6,943,820		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			5,800.87000	5.80087	6,867,480		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			4,468.95000	4.46895	5,534,360		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			4,395.35000	4.39535	5,460,760		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			4,542.64000	4.54264	5,608,050		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/08/2016	Bond Future	10.17	Call			3,136.43000	3.13643	2,068,560		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,000,070,620.80	11,296	23,949
R2032	On	04/02/2016	Bond Future			9.81925	90.37601	9.66498	91.50680		15.49	605,971,147.05	6,705	8,176
R2032	On	05/05/2016	Bond Future			9.89323	87.85565	9.73676	88.98606		15.98	600,756,934.70	6,838	7,802
R2032	On	04/08/2016	Bond Future			9.95925	89.54630	9.80011	90.68061		15.18	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.00570	87.22408	9.84511	88.35596		12.04	0.00	0	0
Total R2032 Future												1,206,728,081.75	13,543	15,978
R2032	On	04/02/2016	Bond Future	8.69	Call			0.01000	0.00001	0,000	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			7,670.54000	7.67054	8,801,320	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.01000	0.00001	0,000	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			7,587.02000	7.58702	8,717,800	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.01000	0.00001	0,000	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			7,503.60000	7.50360	8,634,380	15.08	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			17.46000	0.01746	0,040	15.17	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			3,559.40000	3.55940	4,672,770	15.17	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			50.09000	0.05009	0,390	15.21	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			2,812.92000	2.81292	3,894,010	15.21	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			943.21000	0.94321	674,880	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			6,567.21000	6.56721	7,429,290	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			960.72000	0.96072	688,580	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			6,504.92000	6.50492	7,363,190	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			926.49000	0.92649	661,860	15.57	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			6,630.39000	6.63039	7,496,170	15.57	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,651.28000	1.65128	1,321,450	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			7,697.66000	7.69766	8,502,140	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,672.41000	1.67241	1,339,470	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			7,639.53000	7.63953	8,440,900	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,631.20000	1.63120	1,304,390	14.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			7,756.95000	7.75695	8,564,450	14.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,433.69000	5.43369	4,703,790	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,350.19000	2.35019	2,752,170	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,476.38000	5.47638	4,743,370	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,325.42000	2.32542	2,724,290	12.19	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,391.14000	5.39114	4,664,350	12.18	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,375.17000	2.37517	2,780,260	12.18	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												1,206,728,081.75	13,543	16,022
R2035	On	04/02/2016	Bond Future			9.89439	95.29513	9.95000	94.85615			0.00	0	1,788

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	05/05/2016	Bond Future			9.96492	92.52058	10.03000	92.01391			0.00	0	4,105
R2035	On	04/08/2016	Bond Future			10.02739	94.30062	10.09000	93.81917			0.00	0	0
Total R2035 Future												0.00	0	5,893
R2035	On	04/02/2016	Bond Future	103.99	Call			82,441.93000	82.44193	82,880,910		0.00	0	0
R2035	On	04/02/2016	Bond Future	103.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Call			82,442.76000	82.44276	82,881,740		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Call			82,443.59000	82.44359	82,882,570		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			2,428.15000	2.42815	2,934,820		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			2,502.38000	2.50238	3,009,050		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			2,576.50000	2.57650	3,083,170		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			2,031.08000	2.03108	2,512,530		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			2,104.93000	2.10493	2,586,380		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			1,957.14000	1.95714	2,438,590		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,893
R2037	On	04/02/2016	Bond Future			9.97412	87.34456	9.81482	88.60451		17.49	772,912,011.44	8,849	20,759
R2037	On	05/05/2016	Bond Future			10.04746	88.92709	9.88578	90.18930		17.26	809,947,935.72	9,108	39,759
R2037	On	04/08/2016	Bond Future			10.11474	86.37891	9.95020	87.64734		17.22	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.15886	88.15450	9.99278	89.42359		13.06	0.00	0	0
Total R2037 Future												1,582,859,947.16	17,957	60,518
R2037	On	04/02/2016	Bond Future	8.76	Put			9,124.80000	9.12480	10,384,750	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			11.01000	0.01101	0,010	17.06	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			4,288.02000	4.28802	5,536,970	17.06	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			46.02000	0.04602	0,270	17.12	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			3,212.50000	3.21250	4,426,700	17.12	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			9,311.91000	9.31191	10,571,860	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			9,218.29000	9.21829	10,478,240	17.04	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	17.04	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			791.76000	0.79176	549,230	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			8,254.98000	8.25498	9,274,660	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/05/2016	Bond Future	9.01	Call			807.51000	0.80751	561,180	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			8,180.98000	8.18098	9,196,860	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			776.74000	0.77674	537,890	16.82	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			8,329.84000	8.32984	9,353,200	16.82	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			7,891.10000	7.89110	8,753,850	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			2,086.00000	2.08600	1,676,740	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			7,829.93000	7.82993	8,689,100	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			2,111.09000	2.11109	1,698,260	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			7,768.85000	7.76885	8,624,450	16.88	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			2,060.87000	2.06087	1,655,190	16.88	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,763.47000	2.76347	3,238,570	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,514.89000	5.51489	4,728,010	13.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,821.35000	2.82135	3,303,560	13.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,559.31000	5.55931	4,768,870	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,792.28000	2.79228	3,270,930	13.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,603.88000	5.60388	4,809,890	13.12	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												1,582,859,947.16	17,957	60,550
R204	On	04/02/2016	Bond Future			8.58223	99.62543	8.46362	99.91907		4.08	1,245,317,875.00	12,500	17,190
R204	On	05/05/2016	Bond Future			8.71329	101.43047	8.59215	101.70620		3.85	1,267,880,875.00	12,500	28,816
R204	On	04/08/2016	Bond Future			8.82959	99.34041	8.70376	99.60139		3.54	0.00	0	0
R204	On	03/11/2016	Bond Future			8.87924	101.38053	8.75261	101.61818		2.49	0.00	0	0
Total R204 Future												2,513,198,750.00	25,000	46,006
R204	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			2,452.04000	2.45204	2,745,680	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			2,426.48000	2.42648	2,720,120	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	3.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			2,400.92000	2.40092	2,694,560	3.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			163.09000	0.16309	117,090	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,130.34000	2.13034	2,360,070	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			166.77000	0.16677	119,940	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,110.65000	2.11065	2,339,550	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			170.64000	0.17064	122,960	3.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,091.16000	2.09116	2,319,210	3.71	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			288.09000	0.28809	231,830	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,295.13000	2.29513	2,499,850	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			292.67000	0.29267	235,730	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,278.40000	2.27840	2,482,440	3.41	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			283.77000	0.28377	228,160	3.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.74	Put			2,312.12000	2.31212	2,517,490	3.41	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,379.82000	1.37982	1,224,610	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			524.90000	0.52490	607,340	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,392.18000	1.39218	1,236,240	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			518.67000	0.51867	600,380	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,404.91000	1.40491	1,248,250	2.52	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			512.82000	0.51282	593,810	2.52	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												2,513,198,750.00	25,000	46,006
R2040	On	04/02/2016	Bond Future			10.05415	90.73070	9.89485	92.06662		17.98	0.00	0	0
R2040	On	05/05/2016	Bond Future			10.12819	92.37452	9.96645	93.71329		17.75	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.19637	89.64220	10.03174	90.98783		17.72	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			41.43000	0.04143	0,200	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			3,588.29000	3.58829	4,882,980	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			45.83000	0.04583	0,260	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			3,502.36000	3.50236	4,792,710	17.63	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			50.63000	0.05063	0,320	17.64	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			3,416.98000	3.41698	4,702,590	17.64	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,822.41000	1.82241	1,361,710	17.53	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			5,784.65000	5.78465	6,662,720	17.53	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,766.13000	1.76613	1,315,730	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			5,908.45000	5.90845	6,796,820	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,794.04000	1.79404	1,338,510	17.52	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			5,846.25000	5.84625	6,729,490	17.52	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			7,226.50000	7.22650	8,067,830	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,671.51000	2.67151	2,175,080	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			7,345.41000	7.34541	8,194,610	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,701.73000	2.70173	2,201,370	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			7,285.79000	7.28579	8,131,060	17.38	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,732.15000	2.73215	2,227,850	17.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			10.06403	87.99192	9.89969	89.37608		18.60	1,202,057,619.12	13,661	12,802
R2044	On	05/05/2016	Bond Future			10.13583	89.58617	9.96888	90.97463		18.38	1,312,706,149.01	14,653	19,518
R2044	On	04/08/2016	Bond Future			10.20189	86.92548	10.03188	88.32238		18.36	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.24582	88.71237	10.07407	90.11231		13.92	0.00	0	0
Total R2044 Future												2,514,763,768.13	28,314	32,320
R2044	On	04/02/2016	Bond Future	9.00	Call			0.03000	0.00003	0,000	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			8,294.68000	8.29468	9,678,810	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.01	Call			0.04000	0.00004	0,000	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			8,195.32000	8.19532	9,579,440	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			93.20000	0.09320	1,110	18.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			2,896.93000	2.89693	4,189,000	18.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.03000	0.00003	0,000	18.12	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			8,394.23000	8.39423	9,778,360	18.12	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			9,591.60000	9.59160	10,747,090	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			737.29000	0.73729	500,390	17.92	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			9,507.61000	9.50761	10,659,170	17.92	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			707.71000	0.70771	478,500	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			9,676.59000	9.67659	10,835,840	17.91	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			722.09000	0.72209	489,120	17.91	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,712.06000	2.71206	2,194,470	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			7,344.08000	7.34408	8,223,390	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,742.72000	2.74272	2,221,020	18.01	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			7,283.81000	7.28381	8,159,010	18.01	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,681.60000	2.68160	2,168,110	18.00	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			7,404.70000	7.40470	8,288,110	18.00	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,053.76000	3.05376	3,586,980	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			5,818.85000	5.81885	4,959,930	14.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,116.57000	3.11657	3,657,590	14.01	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,865.37000	5.86537	5,002,540	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,084.88000	3.08488	3,621,990	14.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,912.34000	5.91234	5,045,620	14.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												2,514,763,768.13	28,314	32,320
R2048	On	04/02/2016	Bond Future			10.04917	91.53553	9.87984	92.98979		18.18	3,171,431,507.91	34,647	22,942
R2048	On	05/05/2016	Bond Future			10.11632	88.75628	9.94428	90.21607		18.88	3,062,801,710.24	34,508	60,865
R2048	On	04/08/2016	Bond Future			10.17617	90.46391	10.00103	91.93368		17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.22170	87.87932	10.04456	89.35361		14.30	0.00	0	0
Total R2048 Future												6,234,233,218.15	69,155	83,807
R2048	On	04/02/2016	Bond Future	8.99	Call			0.04000	0.00004	0,000	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			8,406.62000	8.40662	9,860,840	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.04000	0.00004	0,000	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			8,304.41000	8.30441	9,758,630	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.05000	0.00005	0,000	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			8,202.40000	8.20240	9,656,610	17.71	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			31.21000	0.03121	0,080	17.81	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			3,924.22000	3.92422	5,347,350	17.81	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			84.79000	0.08479	0,790	17.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/02/2016	Bond Future	9.55	Put			3,045.32000	3.04532	4,415,580	17.85	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			763.95000	0.76395	513,100	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			9,618.88000	9.61888	10,827,820	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			780.00000	0.78000	524,930	18.40	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			9,533.03000	9.53303	10,737,750	18.40	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			748.73000	0.74873	501,940	18.39	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			9,705.75000	9.70575	10,918,750	18.39	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			2,084.02000	2.08402	1,641,920	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			9,022.29000	9.02229	10,049,960	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			2,109.50000	2.10950	1,663,350	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			8,950.36000	8.95036	9,973,980	17.49	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			2,136.35000	2.13635	1,686,020	17.50	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			8,879.98000	8.87998	9,899,420	17.50	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			5,920.67000	5.92067	5,017,020	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,166.20000	3.16620	3,736,840	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			5,968.02000	5.96802	5,060,240	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,133.84000	3.13384	3,700,350	14.38	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			5,873.17000	5.87317	4,973,660	14.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,198.56000	3.19856	3,773,340	14.37	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												6,234,233,218.15	69,155	83,957
R207	On	04/02/2016	Bond Future			8.82657	95.34604	8.70784	95.72204		5.70	397,211,602.64	4,166	19,910
R207	On	05/05/2016	Bond Future			8.94495	97.07353	8.82429	97.43409		5.46	404,408,325.98	4,166	30,316
R207	On	04/08/2016	Bond Future			9.04967	95.29642	8.92565	95.64449		5.14	0.00	0	0
Total R207 Future												801,619,928.62	8,332	50,226
R207	On	04/02/2016	Bond Future	7.27	Call			0.00000	0.00000	0,000	5.51	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			4,700.93000	4.70093	5,076,930	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			3,963.63000	3.96363	4,339,630	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	5.51	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			3,930.27000	3.93027	4,306,270	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	5.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			3,896.93000	3.89693	4,272,930	5.51	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			181.99000	0.18199	130,050	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			3,155.63000	3.15563	3,464,250	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			186.11000	0.18611	133,220	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			3,128.66000	3.12866	3,436,330	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			91.06000	0.09106	61,790	5.27	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			3,971.64000	3.97164	4,302,930	5.27	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			177.94000	0.17794	126,940	5.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2016	Bond Future	7.84	Put			3,182.69000	3.18269	3,492,250	5.27	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			439.39000	0.43939	358,150	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			3,087.37000	3.08737	3,354,200	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			445.72000	0.44572	363,580	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			3,064.61000	3.06461	3,330,540	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			433.14000	0.43314	352,790	4.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			3,110.21000	3.11021	3,377,930	4.96	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												801,619,928.62	8,332	50,331
R208	On	04/02/2016	Bond Future			8.99070	93.35687	8.87682	93.79296		7.27	395,272,987.58	4,234	39,607
R208	On	05/05/2016	Bond Future			9.09059	91.64649	8.97551	92.06901		7.25	388,031,238.66	4,234	39,228
R208	On	04/08/2016	Bond Future			9.17818	93.40997	9.06089	93.82211		6.70	0.00	0	0
R208	On	03/11/2016	Bond Future			9.22838	91.92300	9.11121	92.31696		5.12	0.00	0	0
Total R208 Future												783,304,226.24	8,468	78,835
R208	On	04/02/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			4,414.08000	4.41408	4,850,170	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			4,495.45000	4.49545	4,931,540	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000	7.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			4,454.75000	4.45475	4,890,840	7.04	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			246.50000	0.24650	180,500	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			3,886.89000	3.88689	4,243,410	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			236.03000	0.23603	172,290	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			3,953.67000	3.95367	4,312,450	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			241.22000	0.24122	176,360	7.02	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			3,920.23000	3.92023	4,277,890	7.02	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			4,342.61000	4.34261	4,669,200	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			479.94000	0.47994	393,430	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			4,312.50000	4.31250	4,638,130	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			486.95000	0.48695	399,460	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			4,282.48000	4.28248	4,607,130	6.48	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			473.01000	0.47301	387,460	6.48	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			964.86000	0.96486	1,097,560	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,518.05000	2.51805	2,259,100	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			987.16000	0.98716	1,122,170	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,539.72000	2.53972	2,279,610	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			975.81000	0.97581	1,109,660	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,561.77000	2.56177	2,300,510	5.14	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												783,304,226.24	8,468	78,835

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future			9.85877	70.90447	9.69940	71.95548		17.76	177,757,506.29	2,507	30,538
R209	On	05/05/2016	Bond Future			9.92427	69.03929	9.76271	70.09287		18.36	173,081,500.03	2,507	13,361
R209	On	04/08/2016	Bond Future			9.98249	70.36780	9.81834	71.42764		17.50	0.00	0	0
R209	On	03/11/2016	Bond Future			10.02338	68.66041	9.85775	69.72173		13.87	0.00	0	0
Total R209 Future												350,839,006.32	5,014	43,899
R209	On	04/02/2016	Bond Future	8.74	Call			0.01000	0.00001	0,000	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			6,882.70000	6.88270	7,933,700	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.01000	0.00001	0,000	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			6,805.72000	6.80572	7,856,720	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.01000	0.00001	0,000	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			6,728.85000	6.72885	7,779,850	17.29	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			216.43000	0.21643	10,340	17.54	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,429.57000	1.42957	2,274,490	17.54	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			812.63000	0.81263	572,470	17.88	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,139.73000	6.13973	6,953,150	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			828.07000	0.82807	584,380	17.89	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,081.35000	6.08135	6,891,240	17.89	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			158.85000	0.15885	97,070	17.88	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			11,351.13000	11.35113	12,342,930	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			797.94000	0.79794	561,180	17.88	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			6,198.97000	6.19897	7,015,790	17.88	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			6,456.19000	6.45619	5,678,870	17.87	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			1,626.55000	1.62655	1,909,070	17.87	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,987.92000	1.98792	1,609,060	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			5,859.61000	5.85961	6,540,590	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			2,011.10000	2.01110	1,629,120	17.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			5,811.84000	5.81184	6,489,700	17.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,895.06000	2.89506	2,405,060	17.31	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			4,344.52000	4.34452	4,914,360	17.31	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,965.10000	1.96510	1,589,340	17.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			5,907.84000	5.90784	6,591,920	17.14	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			4,765.26000	4.76526	4,091,570	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,230.78000	2.23078	2,618,410	14.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,689.90000	4.68990	4,022,140	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,278.02000	2.27802	2,671,580	14.01	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,727.52000	4.72752	4,056,790	14.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,254.29000	2.25429	2,644,880	14.02	0.00	0	0
Total R209 Option												0.00	0	27,600
Total For R209												350,839,006.32	5,014	71,499
R210	On	04/02/2016	Bond Future			179.37046	179.37046	179.38721	179.38721			0.00	0	331

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2016	Bond Future			180.42510	180.42510	180.40466	180.40466			0.00	0	847
R210	On	04/08/2016	Bond Future			183.88931	183.88931	183.83229	183.83229			0.00	0	0
Total R210 Future												0.00	0	1,178
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			5,602.79000	5.60279	5,619,540		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			5,612.79000	5.61279	5,629,540		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			5,622.79000	5.62279	5,639,540		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			4,595.34000	4.59534	4,574,900		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			4,605.34000	4.60534	4,584,900		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,585.34000	4.58534	4,564,900		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			2,312.29000	2.31229	2,369,310		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,332.29000	2.33229	2,389,310		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			2,322.29000	2.32229	2,379,310		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,178
R211	On	04/02/2016	Bond Future			134.57644	134.57644	134.65495	134.65495			0.00	0	0
R211	On	05/05/2016	Bond Future			136.99703	136.99703	137.04548	137.04548			0.00	0	2
R211	On	04/08/2016	Bond Future			137.89008	137.89008	137.91547	137.91547			0.00	0	0
Total R211 Future												0.00	0	2
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			4,335.05000	4.33505	4,413,560		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			4,345.05000	4.34505	4,423,560		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			4,355.05000	4.35505	4,433,560		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			1,964.52000	1.96452	2,012,970		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			1,944.52000	1.94452	1,992,970		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			1,954.52000	1.95452	2,002,970		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			845.47000	0.84547	820,080		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			835.47000	0.83547	810,080		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			825.47000	0.82547	800,080		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	2
R212	On	04/02/2016	Bond Future			139.97351	139.97351	139.83203	139.83203			0.00	0	1,005
R212	On	05/05/2016	Bond Future			142.49118	142.49118	142.31448	142.31448			0.00	0	914
R212	On	04/08/2016	Bond Future			143.32012	143.32012	143.11541	143.11541			0.00	0	0
Total R212 Future												0.00	0	1,919
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			6,157.97000	6.15797	6,016,490		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			6,167.97000	6.16797	6,026,490		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			6,177.97000	6.17797	6,036,490		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,695.52000	2.69552	2,518,820		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,675.52000	2.67552	2,498,820		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			2,685.52000	2.68552	2,508,820		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	04/08/2016	Bond Future	142.43	Call			685.41000	0.68541	890,120		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			675.41000	0.67541	880,120		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			695.41000	0.69541	900,120		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,919
R213	On	04/02/2016	Bond Future			9.73427	81.75284	9.58002	82.77816		15.41	664,814,094.88	8,132	38,041
R213	On	05/05/2016	Bond Future			9.80266	79.68389	9.64634	80.70925		15.87	647,989,393.48	8,132	17,214
R213	On	04/08/2016	Bond Future			9.86258	81.21693	9.70373	82.24576		15.09	0.00	0	0
R213	On	03/11/2016	Bond Future			9.90638	79.33062	9.74613	80.35760		11.93	0.00	0	0
Total R213 Future												1,312,803,488.36	16,264	55,255
R213	On	04/02/2016	Bond Future	8.74	Call			0.06000	0.00006	0,000	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			5,932.06000	5.93206	6,957,320	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			0.08000	0.00008	0,000	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			5,857.84000	5.85784	6,883,080	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/02/2016	Bond Future	8.76	Call			0.09000	0.00009	0,000	15.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			5,783.70000	5.78370	6,808,930	15.00	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			610.91000	0.61091	423,450	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			6,948.03000	6.94803	7,785,930	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			622.89000	0.62289	432,500	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			6,886.26000	6.88626	7,721,230	15.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			635.62000	0.63562	442,150	15.45	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			6,825.33000	6.82533	7,657,220	15.45	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,680.38000	1.68038	1,353,260	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			6,405.75000	6.40575	7,107,460	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,640.14000	1.64014	1,318,780	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			6,507.57000	6.50757	7,215,040	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,659.76000	1.65976	1,335,560	14.68	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			6,456.12000	6.45612	7,160,750	14.68	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,855.84000	4.85584	4,195,670	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,118.61000	2.11861	2,485,420	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,894.69000	4.89469	4,231,660	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,095.97000	2.09597	2,459,920	12.02	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,933.66000	4.93366	4,267,770	12.03	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,073.53000	2.07353	2,434,620	12.03	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,312,803,488.36	16,264	55,255
R214	On	04/02/2016	Bond Future			9.95897	71.21212	9.80464	72.26040		18.36	591,416,656.60	8,305	16,298
R214	On	05/05/2016	Bond Future			10.02271	69.20574	9.86630	70.25682		19.04	574,753,670.70	8,305	17,764
R214	On	04/08/2016	Bond Future			10.07908	70.53724	9.92022	71.59443		18.14	0.00	0	0
R214	On	03/11/2016	Bond Future			10.12139	68.68565	9.96113	69.74454		14.42	0.00	0	0
Total R214 Future												1,166,170,327.30	16,610	34,062
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			14,613.69000	14.61369	15,661,970	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			14,519.94000	14.51994	15,568,220	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			14,426.36000	14.42636	15,474,640	17.90	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			18.22000	0.01822	0,050	17.94	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			3,267.24000	3.26724	4,297,350	17.94	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			51.72000	0.05172	0,470	17.99	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			2,564.77000	2.56477	3,561,800	17.99	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			699.26000	0.69926	490,640	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			7,040.95000	7.04095	7,883,410	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			713.29000	0.71329	501,380	18.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/05/2016	Bond Future	9.01	Put			6,976.40000	6.97640	7,815,570	18.56	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			1,212.00000	1.21200	894,440	18.70	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			5,252.87000	5.25287	5,986,390	18.70	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			685.93000	0.68593	480,480	18.55	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			7,106.34000	7.10634	7,951,970	18.55	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,063.56000	5.06356	4,390,470	18.33	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			2,580.70000	2.58070	2,964,800	18.33	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,222.76000	9.22276	8,330,960	18.79	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			879.07000	0.87907	1,044,460	18.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,868.98000	1.86898	1,515,250	17.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			6,676.34000	6.67634	7,385,910	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,846.56000	1.84656	1,495,880	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			6,623.23000	6.62323	7,329,740	17.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			6,570.41000	6.57041	7,273,870	17.79	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,960.18000	1.96018	1,594,160	17.80	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			6,361.90000	6.36190	7,053,070	17.80	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			709.38000	0.70938	541,860	17.66	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			11,080.82000	11.08082	11,970,490	17.66	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,824.30000	1.82430	1,476,680	17.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,824.60000	4.82460	4,157,510	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,364.64000	2.36464	2,756,440	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,863.01000	4.86301	4,192,980	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,340.13000	2.34013	2,728,990	14.48	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,786.29000	4.78629	4,122,160	14.47	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,389.36000	2.38936	2,784,120	14.47	0.00	0	0
Total R214 Option												0.00	0	15,250
Total For R214											1,166,170,327.30	16,610	49,312	
Total for Bond											29,263,367,665.74	313,608	829,311	
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157											0.00	0	0	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18											0.00	0	0	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/02/2016 GOVI			478.41900	478.41900	482.63900	482.63900			961,622,190.00	201	173
GOVI On 05/05/2016 GOVI			487.08500	487.08500	491.27100	491.27100			974,170,000.00	200	329
GOVI On 04/08/2016 GOVI			496.35300	496.35300	500.52400	500.52400			0.00	0	0
GOVI On 03/11/2016 GOVI			506.62600	506.62600	510.74300	510.74300			0.00	0	0
Total GOVI Future									1,935,792,190.00	401	502
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			293,510.00000	29.35100	335,710,000		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			293,610.00000	29.36100	335,810,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			293,710.00000	29.37100	335,910,000		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			267,390.00000	26.73900	309,250,000		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			267,190.00000	26.71900	309,050,000		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			267,290.00000	26.72900	309,150,000		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			204,660.00000	20.46600	246,370,000		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			204,760.00000	20.47600	246,470,000		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			204,860.00000	20.48600	246,570,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			346,330.00000	34.63300	305,160,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			346,230.00000	34.62300	305,060,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			346,130.00000	34.61300	304,960,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI											1,935,792,190.00	401	502	
Total for GOVI											1,935,792,190.00	401	502	
AL37	On	04/02/2016	Index Future			459.85100	459.85100	461.84600	461.84600			0.00	0	2
AL37	On	05/05/2016	Index Future			468.18100	468.18100	470.10600	470.10600			0.00	0	2
AL37	On	04/08/2016	Index Future			477.08900	477.08900	478.96100	478.96100			0.00	0	0
Total AL37 Future												0.00	0	4
Total For AL37											0.00	0	4	
AL7T	On	04/02/2016	Index Future			527.81200	527.81200	532.07600	532.07600			0.00	0	0
AL7T	On	05/05/2016	Index Future			537.37400	537.37400	541.59300	541.59300			0.00	0	0
AL7T	On	04/08/2016	Index Future			547.59900	547.59900	551.79300	551.79300			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			479.02000	479.02000	483.75200	483.75200			1,973,562,400.00	412	296
ALBI	On	05/05/2016	Index Future			487.69700	487.69700	492.40400	492.40400			1,360,674,630.00	279	400
ALBI	On	04/08/2016	Index Future			496.97700	496.97700	501.67800	501.67800			660,979,410.00	133	133
ALBI	On	03/11/2016	Index Future			507.26300	507.26300	511.92100	511.92100			0.00	0	0
Total ALBI Future												3,995,216,440.00	824	829
Total For ALBI											3,995,216,440.00	824	829	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/02/2016	Index Future			233.50100	233.50100	233.30300	233.30300			240,506,030.00	103	538
IGOV	On	05/05/2016	Index Future			237.70100	237.70100	237.44500	237.44500			45,163,190.00	19	632
IGOV	On	04/08/2016	Index Future			242.21500	242.21500	241.90800	241.90800			196,194,150.00	81	81
IGOV	On	03/11/2016	Index Future			247.20900	247.20900	246.82900	246.82900			0.00	0	0
Total IGOV Future												481,863,370.00	203	1,251
Total For IGOV												481,863,370.00	203	1,251
ILBI	On	04/02/2016	Index Future			632.60200	632.60200	632.05100	632.05100			0.00	0	25
ILBI	On	05/05/2016	Index Future			643.33900	643.33900	642.78300	642.78300			0.00	0	0
ILBI	On	04/08/2016	Index Future			655.02700	655.02700	654.47000	654.47000			0.00	0	157
Total ILBI Future												0.00	0	182
Total For ILBI												0.00	0	182
Total for Index												4,477,079,810.00	1,027	2,266
JIBAR f	On	17/02/2016	Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	2,000
JIBAR f	On	16/03/2016	Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	0
JIBAR f	On	20/04/2016	Jibar Future			7.29000	92.71000	7.29000	92.71000			0.00	0	0
JIBAR f	On	18/05/2016	Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR f	On	20/07/2016	Jibar Future			7.57000	92.43000	7.57000	92.43000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.75000	92.25000	7.75000	92.25000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.94000	92.06000	7.94000	92.06000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			8.08000	91.92000	8.08000	91.92000			0.00	0	0
JIBAR f	On	21/06/2017	Jibar Future			8.18000	91.82000	8.18000	91.82000			0.00	0	0
JIBAR f	On	20/09/2017	Jibar Future			8.31000	91.69000	8.31000	91.69000			0.00	0	0
JIBAR f	On	20/12/2017	Jibar Future			8.40000	91.60000	8.40000	91.60000			0.00	0	0
Total Jibar Future												0.00	0	2,000
Total For JIBAR FUTURE												0.00	0	2,000
Total for Jibar												0.00	0	2,000
10Y ST	On	17/12/2025	Interest Rate Swap			103.94971	103.94971	103.41655	103.41655			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			101.24509	101.24509	100.69628	100.69628			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	19/12/2016	Interest Rate Swap			100.22571	100.22571	100.22036	100.22036			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap			100.28905	100.28905	100.27846	100.27846			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			100.74538	100.74538	100.72270	100.72270			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			100.24427	100.24427	100.22185	100.22185			0.00	0	0
Total 2Y STND Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			101.47967	101.47967	101.11977	101.11977			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			101.03665	101.03665	100.65693	100.65693			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 :									35,676,239,665.74	315,036	834,079
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.68290			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.88746			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.12000	101.18390	10.12000	101.15646			0.00	0	4,685,580,100
Total AA05 SPOT									0.00	0	4,685,580,100
Total For AA05									0.00	0	4,685,580,100
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.36717			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.67000	98.26081	10.67000	98.23291			0.00	0	574,688,700
Total AA07 SPOT									0.00	0	574,688,700
Total For AA07									0.00	0	574,688,700
AB01/R On 24/11/2020 Spot Bond			10.00000	104.79000	10.00000	104.76200			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.60150			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.58601			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.51000	96.43826	10.51000	96.41113		7,591,321,501,000.00	722,295,100	1,732,196,400	
Total AB013 SPOT								7,591,321,501,000.00	722,295,100	1,732,196,400	
Total For AB013								7,591,321,501,000.00	722,295,100	1,732,196,400	
AB014L On 19/11/2024 Spot Bond			100.00000	11.36486	100.00000	11.33732		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.23027	10.84000	102.20063				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.60566	100.00000	9.58665				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.72714	11.37000	104.69533				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	11.42658	100.00000	11.39860				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.73642	11.81000	89.70772				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.55678	100.00000	11.52847				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.29145				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.61000	103.36498	9.61000	103.33833				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.99000	118.30655	2.99000	268.21242				0.00	0	50,000,000
Total ABCPI3 SPOT										0.00	0	50,000,000
Total For ABCPI3										0.00	0	50,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.06369				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.65250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN07 On 17/03/2020 Spot Bond				100.00000	0.00000	101.06743				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				100.00000	0.00000	101.09334				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.00000	0.00000	98.73793				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2017 Spot Bond				100.00000	0.00000	100.31096				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	100.02245				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	102.02997				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	102.18890				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	99.82454				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	99.82024				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.32000	178.34526	2.32000	178.32873				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	181.48153	2.17000	181.46544				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.11129	1.82000	194.09591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.00625	84.27741	9.00625	84.25782				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			9.00625	84.27741	9.00625	84.25782				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.97629				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	100.49000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	100.88000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.55520				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.40195				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	99.54000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	98.85000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	98.55000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	98.27000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.73022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.31117				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	96.38000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	96.14000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.88000	93.09609	2.88000	111.94141				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.64000	100.48684	2.64000	165.99824				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.52000	113.84994	2.52000	218.55942				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	94.60000				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			10.67000	89.11135	10.67000	89.08577				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	106.97000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	35.33000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.61253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	102.24000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	111.51500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.05458	9.63000	107.02707				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	105.96000				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			10.60500	100.59762	10.60500	100.56921				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			10.04500	89.31784	10.04500	89.29393				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	117.95000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	146.36000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.70000	99.99809	10.70000	99.96961				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	96.48000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.21720				0.00	90,000,000	30,000,000
Total ABN91 SPOT										0.00	90,000,000	30,000,000
Total For ABN91										0.00	90,000,000	30,000,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.04815				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.21000	105.04185	9.21000	105.01587				0.00	0	2,005,280,800
Total ABS10 SPOT										0.00	0	2,005,280,800
Total For ABS10										0.00	0	2,005,280,800
ABS11 On 09/04/2021 Spot Bond			10.52000	98.74484	10.52000	98.71719				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.28000	98.59919	10.28000	98.57204				0.00	0	454,053,700
Total ABS12 SPOT										0.00	0	454,053,700
Total For ABS12										0.00	0	454,053,700
ABS13 On 14/05/2022 Spot Bond			10.75000	97.33210	10.75000	97.30410				0.00	0	1,146,377,500
Total ABS13 SPOT										0.00	0	1,146,377,500
Total For ABS13										0.00	0	1,146,377,500
ABS14 On 11/11/2020 Spot Bond			10.27000	98.55758	10.27000	98.53047				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			10.68000	97.91864	10.68000	97.89066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.45000	96.28332	11.45000	96.25387			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.45000	97.24907	11.45000	97.21933		1,832,000,000,000.00		160,000,000	1,580,000,000
Total ABS17 SPOT								1,832,000,000,000.00		160,000,000	1,580,000,000
Total For ABS17								1,832,000,000,000.00		160,000,000	1,580,000,000
ABS6 On 01/06/2020 Spot Bond			10.20000	94.58008	10.20000	94.55438			0.00	0	3,742,900,000
Total ABS6 SPOT									0.00	0	3,742,900,000
Total For ABS6									0.00	0	3,742,900,000
ABS7 On 11/09/2026 Spot Bond			11.20000	88.83301	11.20000	88.80641		672,000,000,000.00		60,000,000	4,512,243,200
Total ABS7 SPOT								672,000,000,000.00		60,000,000	4,512,243,200
Total For ABS7								672,000,000,000.00		60,000,000	4,512,243,200
ABS9 On 17/03/2016 Spot Bond			8.25000	103.70055	8.25000	103.67734			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.39000	220.10341	2.39000	278.84465			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.33000	130.88727	2.33000	133.79406			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			2.40000	133.21145	2.40000	135.87432			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	0.01743	100.00000	0.01738			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.02441	100.00000	14.98761			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	76.91743			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	88.99756	100.00000	88.78049				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.05040				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.05040				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.05064				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.05064				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.05014				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.03604				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.06556				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.07743				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.05361				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.00026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.49000	99.79423	10.49000	99.68385				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	95.38642				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	249.25271				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	249.35146				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.02398				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.44252				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.05004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.28642				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.44195				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.57625				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.02758				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58192				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.00636				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.96459				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.82645	10.23000	103.79801				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	105.70840				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.58500	99.02819	10.58500	99.00029				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	122.40611	1.75000	122.39665				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96889				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.99835				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.93941				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11776				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93407				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.92879				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.58029				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.99246				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.98175				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03224				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.04772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.05139				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.05139				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.09251				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.97478				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11001				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.09530				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.09251				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	101.57973				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.07167				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.04545				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	180.24492				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	181.53747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.94056				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90755				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.52536				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.92997				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.34701				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.96889				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.91699				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91581				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.01328				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.80961				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.11864				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.11567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.00849				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.99061				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.31102				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.04790				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.67219				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.48098				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.35267	100.00000	21.29980				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond			100.00000		0.00000	101.22796				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	94.67458	100.00000	94.45024				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	61.86326	100.00000	61.71339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.63768	100.00000	15.59939				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.44159	100.00000	2.43561				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A:On 18/10/2018 Spot Bond				100.00000	0.00000	100.28587				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B:On 18/10/2018 Spot Bond				100.00000	0.00000	100.29861				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C:On 18/10/2018 Spot Bond				100.00000	0.00000	100.34097				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A:On 18/10/2039 Spot Bond				100.00000	0.00000	100.27906				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			7.94000	101.64871	7.94000	101.62695				0.00	0	47,613,500
Total AHF3A2 SPOT										0.00	0	47,613,500
Total For AHF3A2										0.00	0	47,613,500
AHF3B:On 18/10/2039 Spot Bond				100.00000	0.00000	100.36842				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C:On 18/10/2039 Spot Bond				100.00000	0.00000	100.43359				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L:On 15/04/2020 Spot Bond			100.00000	39.19062	100.00000	39.08956				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A:On 15/04/2020 Spot Bond			100.00000	10.70333	100.00000	10.67573				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.05500	99.47179	10.05500	99.44499				0.00	0	583,509,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR01 SPOT									0.00	0	583,509,400
Total For AIR01									0.00	0	583,509,400
AIR02 On 30/04/2023 Spot Bond			10.70000	107.90801	10.70000	107.87729			1,605,000,000,000.00	150,000,000	165,096,500
Total AIR02 SPOT									1,605,000,000,000.00	150,000,000	165,096,500
Total For AIR02									1,605,000,000,000.00	150,000,000	165,096,500
AIR03 On 09/03/2016 Spot Bond			8.27000	104.62403	8.27000	104.60050			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			10.41000	95.32408	10.41000	95.29750			0.00	0	138,942,100
Total AIR04 SPOT									0.00	0	138,942,100
Total For AIR04									0.00	0	138,942,100
AIR04U On 26/10/2029 Spot Bond			100.00000	14.49804	100.00000	14.46595			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			10.97500	94.85032	10.97500	94.82248			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.89000	169.85663	2.89000	169.83829			0.00	0	30,000,000
Total AIRL01 SPOT									0.00	0	30,000,000
Total For AIRL01									0.00	0	30,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.24241			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.80332			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.86343			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	99.88674			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	28.75059	100.00000	28.68017			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	28.05729	100.00000	21.07577			400,000,000,000,000.00	4,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS120U SPOT										10,000,000,000,000.00	4,000,000,000	4,000,000,000
Total For AS120U										10,000,000,000,000.00	4,000,000,000	4,000,000,000
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	100.85996				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.29852				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.88092				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.96458				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.82789				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	95.80000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.00000	0.00000	101.08302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	114.65063				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			2.77000	132.38256	2.77000	237.40824				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.18491				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	87.45704				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	99.82801				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.78500	166.46125	2.78500	210.88422				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				100.00000	0.00000	100.88809				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.85563				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.40475				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.30322				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.22516				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.06998				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.04663				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.78376				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.39283				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.03310				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.87983				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.59541				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	84.42811				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.56479				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.12894				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.95120				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.22192				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	101.03369				0.00	10,600,000	12,000,000
Total ASN083 SPOT										0.00	10,600,000	12,000,000
Total For ASN083										0.00	10,600,000	12,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.59084				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.79036				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.53508				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.24376				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.83618				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	101.53957				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	57.65612				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.46385				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.98068				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.32469				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 21/04/2016 Spot Bond				100.00000	0.00000	100.26784				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN117 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN118 On 27/01/2018 Spot Bond				100.00000	0.00000	100.08277				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN351 On 20/12/2016 Spot Bond			100.00000	54.22670	100.00000	54.10668				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	30.50152	100.00000	30.42682				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	30.58998	100.00000	30.51507				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	30.19189	100.00000	30.11795				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	43.84481	100.00000	43.73742				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	61.45622	100.00000	61.30571				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	22.52068	100.00000	22.46553				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	60.15458	100.00000	60.00726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	88.70497	100.00000	88.49326				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	1.61323	100.00000	1.60928				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	17.39969	100.00000	17.35708				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.04923				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.84494				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.85656				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			9.98000	102.93706	9.98000	102.90967				0.00	0	612,333,400
Total BAW11 SPOT										0.00	0	612,333,400
Total For BAW11										0.00	0	612,333,400
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.69688				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.13167				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.66119				0.00	0	283,824,200
Total BAW18 SPOT										0.00	0	283,824,200
Total For BAW18										0.00	0	283,824,200
BAW19 On 05/12/2020 Spot Bond			10.77000	97.09731	10.77000	97.06949			21,540,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW19 SPOT									1,540,000,000,000.00	2,000,000,000	1,000,000,000
Total For BAW19									1,540,000,000,000.00	2,000,000,000	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.94000	96.15826	10.94000	96.13012			0.00	0	272,589,800
Total BAW21 SPOT									0.00	0	272,589,800
Total For BAW21									0.00	0	272,589,800
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.32467			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	22.02565	100.00000	21.97171			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.39263			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			9.76000	103.63871	9.76000	103.61173			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			11.37054	101.36909	11.37054	101.33895			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.01258			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.50095	100.05969	12.50095	99.87412			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.03563			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			11.62054	100.95141	11.62054	100.92196			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			11.62054	101.21300	11.62054	101.04334			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.16121	11.06000	101.19366			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.78790	99.02539	10.78790	100.79804				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.42410				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				100.00000	0.00000	101.08652				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				100.00000	0.00000	101.08652				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.51331	98.87931	12.51331	99.48222				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			12.53500	99.52606	12.53500	99.18864				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				100.00000	0.00000	99.90621				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			12.46000	81.63396	12.46000	97.64660				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
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.94506				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.45500	79.45070	12.45500	97.04299				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.91803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.94055				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.94055				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.90720				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.96640				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.96640				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.90900				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.93473				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.96651				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.00000	0.00000	100.78245				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			14.37054	101.64641	14.37054	101.61154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.79583	101.19356	15.79583	101.04479				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			14.71172	100.85030	14.71172	101.00923				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.23193				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.23193				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.23193				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.27650				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.07540				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	53.33486	100.00000	53.23367				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	20.36491	100.00000	20.31504				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD20 On 30/06/2035 Spot Bond			100.00000	18.53436	100.00000	18.48896				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD30 On 30/06/2035 Spot Bond			100.00000	11.44096	100.00000	11.41294				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD40 On 30/06/2035 Spot Bond			100.00000	11.45188	100.00000	11.42352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.83267	100.00000	13.79879				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.98576	100.00000	11.95642				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.20878				0.00	1,200,000,000	600,000,000
Total BCJ04 SPOT										0.00	1,200,000,000	600,000,000
Total For BCJ04										0.00	1,200,000,000	600,000,000
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.51515				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.32683				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.56382				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.98367	100.00000	11.95432				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.98367	100.00000	11.95432				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.29000	102.03968	2.29000	185.90349				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			9.22000	91.74568	9.22000	149.09036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			9.22000	93.13496	9.22000	149.61950				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			9.60500	91.85580	9.60500	91.83225				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			9.21500	98.52207	9.21500	98.49769				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.23684	100.00000	10.21149				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.85867	100.00000	8.83673				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.85867	100.00000	8.83673				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.39795	100.00000	9.37469				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.57373	100.00000	12.54259				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.36737	100.00000	17.32436				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.22464				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.65362				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.24748				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.26503				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.31374				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	82.53968	100.00000	82.35294				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.04387				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.04468				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.04495				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.04820				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.05252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	51.83161	100.00000	51.70467				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	51.83161	100.00000	51.70467				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.10858				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.12894				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.26000	102.94099	9.26000	102.91539				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.19001				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.29836				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	37.13318	100.00000	37.04224				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	37.13318	100.00000	37.04224				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.91102				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.24000	98.09270	12.24000	98.06069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.94259				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.13000	88.71387	12.13000	93.49853				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.27000	99.73558	12.27000	101.62592				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.64657				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			12.71000	99.59204	12.71000	101.00612				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.69165				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.27000	99.13022	12.27000	100.93606				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	107.60808				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	101.78507				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.43909				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.42395				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.93500	97.79998	9.93500	97.77407			607,390,134,000.00		61,136,400	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID06 SPOT										607,390,134,000.00	61,136,400	2,500,000,000
Total For BID06										607,390,134,000.00	61,136,400	2,500,000,000
BIDC5C On 05/02/2016 Spot Bond				100.00000	0.00000	99.96385				0.00	400,000,000	100,000,000
Total BIDC50 SPOT										0.00	400,000,000	100,000,000
Total For BIDC50										0.00	400,000,000	100,000,000
BIDC51 On 14/04/2016 Spot Bond				100.00000	0.00000	98.65081				0.00	0	0
Total BIDC51 SPOT										0.00	0	0
Total For BIDC51										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.16525				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.30823				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.32376				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC064 On 12/02/2016 Spot Bond				100.00000	0.00000	101.55978				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC067 On 22/02/2016 Spot Bond				100.00000	0.00000	101.37770				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC071 On 09/03/2016 Spot Bond				100.00000	0.00000	101.04713				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC078 On 20/04/2016 Spot Bond				100.00000	0.00000	100.20840				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC080 On 01/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC088 On 05/02/2016 Spot Bond				100.00000	0.00000	99.96356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC081 SPOT									0.00	0	0
Total For BTC081									0.00	0	0
BTC081 On 18/02/2016 Spot Bond				100.00000	0.00000	99.71936			0.00	0	0
Total BTC083 SPOT									0.00	0	0
Total For BTC083									0.00	0	0
BTC083 On 17/05/2016 Spot Bond				100.00000	0.00000	97.99034			0.00	0	0
Total BTC084 SPOT									0.00	0	0
Total For BTC084									0.00	0	0
BTC084 On 23/02/2016 Spot Bond				100.00000	0.00000	99.62602			0.00	0	0
Total BTC085 SPOT									0.00	0	0
Total For BTC085									0.00	0	0
BTC085 On 01/04/2016 Spot Bond				100.00000	0.00000	98.89291			0.00	0	0
Total BTC086 SPOT									0.00	0	0
Total For BTC086									0.00	0	0
BTC086 On 09/03/2016 Spot Bond				100.00000	0.00000	99.32875			0.00	0	0
Total BTC087 SPOT									0.00	0	0
Total For BTC087									0.00	0	0
BTC087 On 06/04/2016 Spot Bond				100.00000	0.00000	98.79265			0.00	0	0
Total BTC088 SPOT									0.00	0	0
Total For BTC088									0.00	0	0
BTC088 On 12/02/2016 Spot Bond				100.00000	0.00000	99.83210			0.00	0	0
Total BTC089 SPOT									0.00	0	0
Total For BTC089									0.00	0	0
BTC089 On 18/02/2016 Spot Bond				100.00000	0.00000	99.71899			0.00	0	0
Total BTC090 SPOT									0.00	0	0
Total For BTC090									0.00	0	0
BTC090 On 09/02/2016 Spot Bond				100.00000	0.00000	99.88851			0.00	0	0
Total BTC091 SPOT									0.00	0	0
Total For BTC091									0.00	0	0
BTC091 On 25/02/2016 Spot Bond				100.00000	0.00000	99.78075			0.00	0	0
Total BTC092 SPOT									0.00	0	0
Total For BTC092									0.00	0	0
BTC092 On 19/07/2016 Spot Bond				100.00000	0.00000	100.20330			0.00	0	0
Total BTC094 SPOT									0.00	0	0
Total For BTC094									0.00	0	0
BTC094 On 03/05/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978		392,000,000,000,000.00	33,920,000,000	28,360,000,000	

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 BTC096 SPOT									12,000,000,000,000.00	33,920,000,000	28,360,000,000
Total For BTC096									12,000,000,000,000.00	33,920,000,000	28,360,000,000
BTC097 On 03/08/2016 Spot Bond			100.00000	75.41436	100.00000	100.00000			0.00	0	0
Total BTC097 SPOT									0.00	0	0
Total For BTC097									0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	58.31402	100.00000	58.17120			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.81840			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.84835			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.01229			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.67715			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	24.16014	100.00000	24.10097			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.46000	106.13103	10.46000	106.10131			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.72987			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.81000	102.97337	8.81000	102.94906			0.00	0	519,300,000
Total CBL11 SPOT									0.00	0	519,300,000
Total For CBL11									0.00	0	519,300,000
CBL12 On 06/09/2018 Spot Bond			16.15500	94.76515	16.15500	94.72470			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.61813			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.95500	94.36911	13.95500	94.33415				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			9.91000	101.44035	9.91000	101.41339				0.00	0	500,000,000
Total CBL16 SPOT										0.00	0	500,000,000
Total For CBL16										0.00	0	500,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.32506				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			13.95500	97.04463	13.95500	97.00906				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.90522				0.00	0	60,000,000
Total CBL20 SPOT										0.00	0	60,000,000
Total For CBL20										0.00	0	60,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.89021				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.67000	91.67674	11.67000	91.64817				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.83760				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.02466				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.12500	108.59468	11.12500	108.56256				0.00	0	3,014,300
Total CCT01 SPOT										0.00	0	3,014,300
Total For CCT01										0.00	0	3,014,300
CCT02 On 12/06/2024 Spot Bond			11.18000	104.00353	11.18000	103.97262				0.00	0	620,300,000
Total CCT02 SPOT										0.00	0	620,300,000
Total For CCT02										0.00	0	620,300,000
CCT03 On 15/03/2025 Spot Bond			11.03000	105.06323	11.03000	105.03224				0.00	0	1,487,111,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	1,487,111,100
Total For CCT03										0.00	0	1,487,111,100
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.81066				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			12.66000	104.11113	12.66000	104.07567				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.24530				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.79113				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.72760	10.00000	105.70010				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.58056				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.14380				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.18474				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	13.42177	100.00000	16.73657				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	25.03271	100.00000	24.97140				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	23.27323	100.00000	23.21623				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.61726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82923				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.86100				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.89784				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.67289				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.80541				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	101.14797				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.04306				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.92550	10.11000	100.89816				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.58283				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	128.24976	2.76000	128.23641				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	125.69717	3.14000	128.26681				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.56840	8.25000	103.54528				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.10000	133.89937	3.10000	127.80887				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	133.53411	2.40000	127.46263				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42152				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.34000	101.99427	9.34000	101.96883				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 20/10/2016 Spot Bond				100.00000	0.00000	100.25307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.26334				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.39000	102.00443	9.39000	101.97885				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.39000	102.00443	9.39000	101.97885				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			9.44000	100.72724	9.44000	100.70186				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.04796				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.15042				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	101.68465				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	101.62506				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	104.15644	9.35000	104.13058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.15644	9.35000	104.13058				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.29930				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.09378				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.35347				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.35347				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.35347				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04472				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.38500	101.52075	10.38500	101.49252				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.47271				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.60988				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14277				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17479				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.57208				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.79755				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31381				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.86558				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.06364				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.76797				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.05713				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.92862				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.27914				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74785				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.91861				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79903				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.11588				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77487				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08579				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84556				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	188.66213				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.95029				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	188.95412				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	187.88716				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	188.67910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	183.55749				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	183.60108				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.93402				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.95000	91.13416	11.95000	91.10512				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.47000	92.62062	12.47000	92.58985				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80826				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.10662				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.89101				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.13770				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.05235				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	106.66879	8.80500	102.27434				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.05890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.01838				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03604				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.10427				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.07187				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47631				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	87.74703				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16718				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80826				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN334 On 20/09/2018 Spot Bond				100.00000	0.00000	162.76255				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN335 On 28/07/2017 Spot Bond				100.00000	0.00000	100.06831				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.27671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81292				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46741				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.21452				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.94061				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.07134				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.06704				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	99.84012				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.78960				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.06101				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.44097				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.04728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	102.06938				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.88984				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			11.13000	100.89461	11.13000	100.86459				0.00	0	272,589,800
Total CLN362 SPOT										0.00	0	272,589,800
Total For CLN362										0.00	0	272,589,800
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.99482				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.18915				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.27000	103.43049	13.27000	103.39398				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.84977				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.30000	97.23124	13.30000	97.19722				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.27672	10.02000	105.24845				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.84977				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.12309				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	91.85293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.97989				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.00015				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.00031				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84276				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.67000	100.63728	10.67000	100.60856				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.93581				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.07487				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.67159	10.98000	101.64174				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.11259	11.00000	104.08196				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.11910				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.20244				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.06000	99.28178	13.06000	99.24727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.19585				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.00003				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.13939				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.06581				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.62877				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.92761				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.47069				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.98068				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.34779				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.08971				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.82215				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.81139				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				100.00000	0.00000	100.98068				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				100.00000	0.00000	101.10427				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77556				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.75224				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	102.03238				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	100.89289				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	78.22400				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.97635				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.08980				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	100.37054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09251				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09839				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.37264				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.08075				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30364				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.13951				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.40001				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.49906	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.11698				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.19819				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	43.13980	7.01000	43.73993				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.20992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.18601				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.63592				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.50213				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.63592				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.86916				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	101.46134				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.12776				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	102.52304				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.44384				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	98.02714				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	101.67655				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.75772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.82717				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	98.71047				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73354				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.08662				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.35453				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.38216				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond			100.00000	1.44473	100.00000	1.44115			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total CLN439 SPOT										10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For CLN439										10,000,000,000,000.00	30,000,000,000	30,000,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	168.58611				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.60500	91.85580	9.60500	91.83225				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.22000	34.00817	9.22000	149.09036				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.22000	34.47850	9.22000	149.61950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.51123				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.70836				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.05984				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				100.00000	0.00000	100.99311				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				100.00000	0.00000	101.00628				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				100.00000	0.00000	100.49639				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				100.00000	0.00000	100.99246				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				100.00000	0.00000	100.13770				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				100.00000	0.00000	100.90519				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.97645				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				100.00000	0.00000	100.97049				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				100.00000	0.00000	100.97639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	100.99246			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.72694			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.42517			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			9.52000	105.99707	9.52000	105.39183			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			9.51000	100.43164	9.51000	100.40615			0.00	0	8,237,131,300
Total COJ04 SPOT									0.00	0	8,237,131,300
Total For COJ04									0.00	0	8,237,131,300
COJ05 On 05/06/2023 Spot Bond			10.72000	109.41047	10.72000	109.37926			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.88000	103.55515	10.88000	103.52501			0.00	0	675,053,200
Total COJ07 SPOT									0.00	0	675,053,200
Total For COJ07									0.00	0	675,053,200
COJG0 On 09/06/2024 Spot Bond			10.91000	97.62307	10.91000	97.59474		3,927,600,000,000.00		360,000,000	1,358,158,900
Total COJG01 SPOT								3,927,600,000,000.00		360,000,000	1,358,158,900
Total For COJG01								3,927,600,000,000.00		360,000,000	1,358,158,900
COT01 On 03/04/2023 Spot Bond			11.28000	92.58887	11.28000	92.56112			0.00	0	1,623,447,300
Total COT01 SPOT									0.00	0	1,623,447,300
Total For COT01									0.00	0	1,623,447,300
COT02 On 03/04/2028 Spot Bond			11.95000	92.34890	11.95000	92.31962			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			11.95000	85.68851	11.95000	85.66133			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.45142			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	12.58891	100.00000	12.55807				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.49596				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.90696				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.47486				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.31126	100.00000	11.28356				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	17.98001	100.00000	17.93597				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	64.14726	100.00000	63.94699				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	16.06838	100.00000	16.02903				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	18.74837	100.00000	18.70194				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.64500	90.53728	12.64500	90.50679				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	23.26865	100.00000	23.21167				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	15.39738	100.00000	15.35967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	23.97186	100.00000	23.91314				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.78500	99.50152	8.78500	99.47802				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.40049				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.23688				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.50233				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	99.97799				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	85.14670	100.00000	84.96319				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.19974				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.49705				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	103.58373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC11 SPOT									0.00	0	0
Total For DLTC11									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	38.74942	100.00000	29.89205			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.27437			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.25834			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.11014			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	58.85949			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.41000	95.59362	10.41000	95.56711			0.00	0	483,088,100
Total DV2021 SPOT									0.00	0	483,088,100
Total For DV2021									0.00	0	483,088,100
DV21 On 15/06/2016 Spot Bond			8.24000	104.38926	8.24000	104.36637			0.00	0	178,624,500
Total DV21 SPOT									0.00	0	178,624,500
Total For DV21									0.00	0	178,624,500
DV22 On 07/02/2020 Spot Bond			10.18000	97.57048	10.18000	97.54415	348,156,000,000.00			34,200,000	3,241,919,500
Total DV22 SPOT							348,156,000,000.00			34,200,000	3,241,919,500
Total For DV22							348,156,000,000.00			34,200,000	3,241,919,500
DV23 On 27/02/2023 Spot Bond			10.61000	101.38175	10.61000	101.35328			0.00	0	2,188,832,000
Total DV23 SPOT									0.00	0	2,188,832,000
Total For DV23									0.00	0	2,188,832,000
DV24 On 18/02/2024 Spot Bond			10.54000	99.93492	10.54000	99.90703			0.00	0	431,607,200
Total DV24 SPOT									0.00	0	431,607,200
Total For DV24									0.00	0	431,607,200
DV29 On 18/02/2029 Spot Bond			10.56500	101.40503	10.56500	101.37667			0.00	0	981,099,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	981,099,100
Total For DV29										0.00	0	981,099,100
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.08361				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	100.70545				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	101.36847				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	101.38196				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01 On 18/03/2016 Spot Bond				100.00000	0.00000	100.88273				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	100.91542				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.52336				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.65612				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.30953				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.27500	115.34681	9.27500	115.31808				0.00	0	3,801,588,600
Total E170 SPOT										0.00	0	3,801,588,600
Total For E170										0.00	0	3,801,588,600
ECN20 On 14/03/2020 Spot Bond			10.30000	101.63751	10.30000	101.60948		257,500,000,000,000.00		25,000,000,000	25,000,000,000	
Total ECN20 SPOT								57,500,000,000,000.00		25,000,000,000	25,000,000,000	
Total For ECN20								57,500,000,000,000.00		25,000,000,000	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			10.47000	100.61987	10.47000	100.59167				0.00	0	25,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN22 SPOT									0.00	0	25,000,000,000
Total For ECN22									0.00	0	25,000,000,000
ECN24 On 14/03/2024 Spot Bond			10.66000	100.09635	10.66000	100.06780		266,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN24 SPOT								16,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN24								16,500,000,000,000.00	25,000,000,000	25,000,000,000	
ECN32 On 14/03/2032 Spot Bond			3.02000	101.83859	3.02000	101.82719		0.00	0	25,000,000,000	
Total ECN32 SPOT								0.00	0	25,000,000,000	
Total For ECN32								0.00	0	25,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	
Total For EFC03								0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC04 SPOT								0.00	0	0	
Total For EFC04								0.00	0	0	
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.12067		0.00	0	0	
Total EFS00B SPOT								0.00	0	0	
Total For EFS00B								0.00	0	0	
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.05729		0.00	0	0	
Total EFS0A1 SPOT								0.00	0	0	
Total For EFS0A1								0.00	0	0	
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.08120		0.00	0	0	
Total EFS0A2 SPOT								0.00	0	0	
Total For EFS0A2								0.00	0	0	
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.67466	100.00000	16.63383		0.00	0	0	
Total EFS0CU SPOT								0.00	0	0	
Total For EFS0CU								0.00	0	0	
EL037 On 31/01/2037 Spot Bond			2.47500	101.05518	2.47500	101.04535		0.00	0	0	
Total EL037 SPOT								0.00	0	0	
Total For EL037								0.00	0	0	
EL28 On 02/05/2028 Spot Bond			2.37500	125.33998	2.37500	125.32815		0.00	0	0	
Total EL28 SPOT								0.00	0	0	
Total For EL28								0.00	0	0	
EL29 On 19/11/2029 Spot Bond			2.36000	112.94079	2.36000	112.93017		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.36000	112.38591	2.36000	112.37534			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.37000	105.09584	2.37000	105.08596			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45500	101.51973	2.45500	101.50992			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			10.72000	99.64028	10.72000	99.61170			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.62000	104.66372	10.62000	104.63397		4,460,400,000,000.00	420,000,000	210,000,000	
Total EMM02 SPOT								4,460,400,000,000.00	420,000,000	210,000,000	
Total For EMM02								4,460,400,000,000.00	420,000,000	210,000,000	
EMM03 On 04/05/2024 Spot Bond			11.00000	97.44114	11.00000	97.41249		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			11.16000	88.75006	11.16000	93.80196		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.30000	98.90297	11.30000	100.41801		0.00	0	3,333,333,000	
Total EMM05 SPOT								0.00	0	3,333,333,000	
Total For EMM05								0.00	0	3,333,333,000	
EMM06 On 23/06/2025 Spot Bond			11.10000	96.30089	11.10000	98.21268		0.00	0	1,083,795,900	
Total EMM06 SPOT								0.00	0	1,083,795,900	
Total For EMM06								0.00	0	1,083,795,900	
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.33677		0.00	0	0	
Total EPF002 SPOT								0.00	0	0	
Total For EPF002								0.00	0	0	
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.07274		0.00	0	0	
Total EPF003 SPOT								0.00	0	0	
Total For EPF003								0.00	0	0	
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.88809		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	99.89201				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	101.60660				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	101.38670				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	10.07422	100.00000	10.04954				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	4.12640	100.00000	4.11629				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 23/02/2016 Spot Bond				100.00000	0.00000	101.50013				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	101.39564				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond				100.00000	0.00000	101.47389				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/02/2016 Spot Bond				100.00000	0.00000	101.65625				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC19 On 04/05/2016 Spot Bond				100.00000	0.00000	99.97855				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond				100.00000	0.00000	99.97778				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	96.81404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.60090				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.23500	97.89904	11.23500	97.86981				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.13855				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.24471				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	91.91798	100.00000	91.69542				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.73495				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.84140				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.66061				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.56932				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.62243				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.58602				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.56472				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.66058				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.73290				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.03500	103.10115	9.03500	103.07626			22,695,920,000,000.00	2,512,000,000	36,530,439,500	
Total ES18 SPOT									22,695,920,000,000.00	2,512,000,000	36,530,439,500	
Total For ES18									22,695,920,000,000.00	2,512,000,000	36,530,439,500	
ES23 On 25/01/2023 Spot Bond			9.79500	101.28703	9.79500	101.26044			127,335,000,000.00	13,000,000	8,391,347,600	
Total ES23 SPOT									127,335,000,000.00	13,000,000	8,391,347,600	
Total For ES23									127,335,000,000.00	13,000,000	8,391,347,600	
ES26 On 02/04/2026 Spot Bond			10.07000	88.74048	10.07000	88.71666			191,330,000,000.00	19,000,000	20,152,505,900	
Total ES26 SPOT									191,330,000,000.00	19,000,000	20,152,505,900	
Total For ES26									191,330,000,000.00	19,000,000	20,152,505,900	
ES33 On 15/09/2033 Spot Bond			10.77000	77.33381	10.61000	78.32166			3,564,870,000,000.00	331,000,000	74,538,183,100	
Total ES33 SPOT									3,564,870,000,000.00	331,000,000	74,538,183,100	
Total For ES33									3,564,870,000,000.00	331,000,000	74,538,183,100	
ES42 On 25/04/2042 Spot Bond			10.74000	82.82726	10.74000	82.80359			118,140,000,000.00	11,000,000	44,533,859,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 SPOT										118,140,000,000.00	11,000,000	44,533,859,900
Total For ES42										118,140,000,000.00	11,000,000	44,533,859,900
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.87674				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.09987				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.29765				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.79328				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.60152				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.43001				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.49596				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.49418				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	99.87222				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.36998				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.46215				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.40398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFC24 SPOT									0.00	0	0
Total For FIFC24									0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.49634			0.00	0	0
Total FIFC25 SPOT									0.00	0	0
Total For FIFC25									0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	101.11577			0.00	0	0
Total FIFC26 SPOT									0.00	0	0
Total For FIFC26									0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.15181			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	0.11908	100.00000	0.11879			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	0.11908	100.00000	0.11879			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.41544	100.00000	10.38964			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	10.13950	100.00000	10.11439			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond			100.00000		0.00000	101.08131			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond			100.00000		0.00000	100.58937			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4K On 15/09/2023 Spot Bond			100.00000		0.00000	101.20338			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4L On 15/09/2023 Spot Bond			100.00000		0.00000	101.28469			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.55500	96.03760	10.55500	96.01061		1,583,250,000,000.00	150,000,000	1,042,955,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB05 SPOT										1,583,250,000,000.00	150,000,000	1,042,955,100
Total For FRB05										1,583,250,000,000.00	150,000,000	1,042,955,100
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.06717				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.06709				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.14317				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.88590				0.00	320,000,000	160,000,000
Total FRB11 SPOT										0.00	320,000,000	160,000,000
Total For FRB11										0.00	320,000,000	160,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.34959				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.51358				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.37000	93.51464	11.37000	96.32562				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.86464				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.66831				0.00	0	1,000,000,000
Total FRB16 SPOT										0.00	0	1,000,000,000
Total For FRB16										0.00	0	1,000,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.67832				0.00	0	1,000,000,000
Total FRB17 SPOT										0.00	0	1,000,000,000
Total For FRB17										0.00	0	1,000,000,000
FRBC2 On 21/12/2018 Spot Bond			11.40500	102.87002	11.40500	102.83886				0.00	0	633,013,700
Total FRBC21 SPOT										0.00	0	633,013,700
Total For FRBC21										0.00	0	633,013,700
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.10594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.40000	134.98170	2.40000	135.87432				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.78000	119.92260	2.78000	271.87770				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.59500	107.78834	2.59500	114.56668				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.21000	94.80154	3.21000	156.60406				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.28000	102.83516	3.28000	197.41014				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.42100	70.82071	7.42100	70.27449				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.34200	45.85730	9.34200	44.96938				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.59000	44.47816	9.59000	43.57581				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	37.13318	100.00000	37.04224				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.77426				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17909				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12192				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.30073	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.30073	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.09251				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04192				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20886				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07487				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	100.24163	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.14186				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.40299				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.36211				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	31.03857	100.09221	30.96248				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				100.00000	0.00000	100.97714				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				100.00000	0.00000	88.17290				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145:On 20/09/2017 Spot Bond				100.00000	0.00000	101.09797				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150:On 20/09/2017 Spot Bond			5.76400	91.50961	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151:On 20/12/2017 Spot Bond				100.00000	0.00000	101.10993				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152:On 20/12/2017 Spot Bond				100.00000	0.00000	101.01577				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153:On 20/12/2017 Spot Bond				100.00000	0.00000	101.02191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154:On 20/12/2017 Spot Bond				100.00000	0.00000	101.33288				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 20/12/2017 Spot Bond				100.00000	0.00000	101.00425				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161:On 14/12/2018 Spot Bond			13.22500	71.23276	13.22500	71.20730				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162:On 20/03/2018 Spot Bond				100.00000	0.00000	100.94767				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163:On 20/03/2018 Spot Bond				100.00000	0.00000	100.94884				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166:On 20/03/2018 Spot Bond				100.00000	0.00000	101.40528				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond				100.00000	0.00000	100.99129				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			3.82500	100.25336	3.82500	103.70665				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.00000	0.00000	101.03369				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond				100.00000	0.00000	101.03369				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				100.00000	0.00000	101.73952				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 30/06/2017 Spot Bond				100.00000	0.00000	100.80826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	98.94598				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.97478				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.95239				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	99.85660				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11249				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.85986				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	53.05643				0.00	0	2,527,080,000
Total FRC181 SPOT										0.00	0	2,527,080,000
Total For FRC181										0.00	0	2,527,080,000
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.13599				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.27437				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.30272				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.94177				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.02191				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.02191				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.05192				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.62041				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.65461				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.55229				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.50489				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.07839				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.44281				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.49049				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.44156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.44281				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				100.00000	0.00000	100.31926				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	100.28684				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	100.31926				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	100.28554				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	99.88071				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	99.95296	8.75000	99.92946				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	105.01201				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.34364	100.00000	11.31586				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	10.46453	100.00000	10.43890				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.36005				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	13.98274	100.00000	13.94850				0.00	0	0

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 20/12/2019 Spot Bond				100.00000	0.00000	101.09562				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	39.25896	100.00000	39.16281				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	99.88405				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	11.07081	100.00000	11.04370				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	31.77819	100.00000	31.70120				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	99.88400				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	31.75620	100.00000	31.67928				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	99.88428				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	99.88976				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	99.97661				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	99.97785				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.21000	129.98389	3.21000	129.96866				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.78447			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.76122			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.76122			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.73007			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.14327			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.99832			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.90338			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.07487			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.76982			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.34201			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.07000	124.03348	4.07000	124.01606			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.55686			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0

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 26/01/2021 Spot Bond				100.00000	0.00000	100.19770				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.31356				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.07095				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			3.74000	111.42520	3.74000	126.26268				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.11465				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			3.79000	103.82140	3.79000	125.91932				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.77000	101.90564	3.77000	126.05654				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.65000	99.70871	3.65000	132.09005				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.72000	100.98906	3.72000	145.50514				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.08754				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.97641				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.10754				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.28369				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.23849				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.04899				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.04781				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.01727				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 31/10/2020 Spot Bond				100.00000	0.00000	100.06119				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	16.72174	100.00000	16.68078				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	41.46450	100.00000	41.36295				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	63.38208	100.00000	63.22854				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	13.35726	100.00000	13.32455				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.21184				0.00	0	10,000,000
Total FRJ17 SPOT										0.00	0	10,000,000
Total For FRJ17										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.43626			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.42809			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.35448			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.45158			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.33231			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.13800	84.52852	2.13800	109.05842			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.57500	104.94436	2.57500	113.74337			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.21492			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.33840	10.38000	100.31016			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.33840	10.38000	100.31016			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71500	102.30634	2.71500	111.06065			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS109 On 07/12/2033 Spot Bond			2.72000	212.75805	2.72000	212.73600			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68500	111.64061	2.68500	111.62910			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.75000	211.90100	2.75000	211.87887			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.14145			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.08000	110.15182	3.08000	110.13930			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.88000	108.00708	2.88000	107.99538			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	60.69700			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 31/01/2038 Spot Bond			2.88000	108.00708	2.88000	107.99538			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 07/12/2033 Spot Bond			2.87000	115.52413	2.87000	208.49220			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 31/01/2025 Spot Bond			2.61000	100.18799	2.61000	100.17789			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.92000	113.87848	2.92000	207.10064			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			2.95000	162.82065	2.95000	206.27115			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			3.15500	90.29694	3.15500	103.10913			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.25000	99.09023	3.25000	155.96830			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.60500	83.52951	3.60500	95.67636			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.24000	99.21756	3.24000	156.12696			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.30000	155.19630	3.30000	155.17780			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.46000	193.55093	3.46000	192.77410			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	82.53017			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.53500	84.21134	3.53500	96.78880			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.50500	84.57877	3.50500	97.27037			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.31500	87.16613	3.31500	100.38881			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.11000	158.22473	3.11000	158.20669			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.23000	198.74555	3.23000	198.72224			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0

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 08/08/2016 Spot Bond				100.00000	0.00000	99.89588			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	100.89998			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	106.41183			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.24000	156.00666	3.24000	156.12696			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.24000	156.00666	3.24000	156.12696			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.54000	121.80193	2.54000	276.14012			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.43000	122.67502	2.43000	278.12037			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.15000	117.09272	3.15000	265.45942			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			2.87000	99.37401	2.87000	132.41127			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.08516			0.00	0	292,763,100
Total FRS49 SPOT									0.00	0	292,763,100
Total For FRS49									0.00	0	292,763,100
FRS51 On 31/01/2022 Spot Bond			2.40000	135.88727	2.40000	135.87432			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.29744			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.57353			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.97701			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.55500	110.73919	2.55500	110.72818			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	44.71610	104.97509	44.60047			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	47.42965	101.07593	47.31236			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	41.61719	100.44759	41.51486			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	45.82592	100.76967	45.71292			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.24000	120.01256	2.24000	120.00169			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.54000	95.70639	2.54000	115.08118			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.11281			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.57000	95.47281	2.57000	114.80022			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.60203			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.63000	121.09309	2.63000	274.53244			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.86227			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.52408			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			7.65000	103.31272	7.65000	103.29141			0.00	0	190,372,600
Total FRX16 SPOT									0.00	0	190,372,600
Total For FRX16									0.00	0	190,372,600
FRX17 On 15/09/2017 Spot Bond			8.55000	103.22688	8.55000	103.20314			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.80500	106.52726	8.80500	106.50219		264,150,000,000.00		30,000,000	1,883,589,800
Total FRX18 SPOT								264,150,000,000.00		30,000,000	1,883,589,800
Total For FRX18								264,150,000,000.00		30,000,000	1,883,589,800
FRX19 On 15/11/2019 Spot Bond			9.56000	100.23558	9.56000	100.20987			0.00	0	2,843,362,600
Total FRX19 SPOT									0.00	0	2,843,362,600
Total For FRX19									0.00	0	2,843,362,600
FRX20 On 01/10/2020 Spot Bond			9.89000	98.81679	9.89000	98.79074		1,483,500,000,000.00		150,000,000	183,500,000
Total FRX20 SPOT								1,483,500,000,000.00		150,000,000	183,500,000
Total For FRX20								1,483,500,000,000.00		150,000,000	183,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			10.64000	89.24419	10.64000	89.21864			638,400,000,000.00	60,000,000	20,000,000
Total FRX23 SPOT									638,400,000,000.00	60,000,000	20,000,000
Total For FRX23									638,400,000,000.00	60,000,000	20,000,000
FRX24 On 10/12/2024 Spot Bond			10.78000	101.44658	10.78000	101.41748			646,800,000,000.00	60,000,000	1,988,682,000
Total FRX24 SPOT									646,800,000,000.00	60,000,000	1,988,682,000
Total For FRX24									646,800,000,000.00	60,000,000	1,988,682,000
FRX26 On 01/10/2026 Spot Bond			11.16000	93.04429	11.16000	93.01668			0.00	0	670,000,000
Total FRX26 SPOT									0.00	0	670,000,000
Total For FRX26									0.00	0	670,000,000
FRX30 On 31/01/2030 Spot Bond			11.35000	89.01640	11.35000	88.98941			0.00	0	200,000,000
Total FRX30 SPOT									0.00	0	200,000,000
Total For FRX30									0.00	0	200,000,000
FRX31 On 21/02/2031 Spot Bond			11.44500	90.49021	11.44500	90.46284			2,575,125,000,000.00	225,000,000	150,000,000
Total FRX31 SPOT									2,575,125,000,000.00	225,000,000	150,000,000
Total For FRX31									2,575,125,000,000.00	225,000,000	150,000,000
FRX45 On 14/04/2045 Spot Bond			11.25000	74.73865	11.25000	74.71630			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.87497			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.88692			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.91673			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96446			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.00024			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.15515			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.52120				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41277				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57647				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.63787				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.68903				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.91406				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	2.70761	100.00000	2.70105				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	0.45426	100.00000	0.45316				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.02441	100.00000	14.98761			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	2.52068	100.00000	2.51450			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	0.42290	100.00000	0.42186			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.40463			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.26000	102.13535	10.26000	102.10743			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.43838			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.48587			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.50487				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.62825				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.77997				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.87473				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	101.54583				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.43492	100.00000	12.40447				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	30.94864	100.00000	30.87285				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.72408	100.00000	14.68801				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.81198	100.00000	11.78337				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.11977			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.12671			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.13532			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.14724			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	99.85798			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.43909			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.16586			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.64066			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.87245			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.36874			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	837,200,000
Total GRX01U SPOT										0.00	0	837,200,000
Total For GRX01U										0.00	0	837,200,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.54393				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.06759				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.99622	100.00000	12.96474				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.10038				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.02187				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.85665				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.00000	0.00000	101.63784				0.00	60,000,000	15,000,000
Total HILC25 SPOT										0.00	60,000,000	15,000,000
Total For HILC25										0.00	60,000,000	15,000,000
HILC26 On 14/04/2016 Spot Bond				100.00000	0.00000	100.39222				0.00	0	0
Total HILC26 SPOT										0.00	0	0
Total For HILC26										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond				100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond				100.00000	8.97844	100.00000	8.95645			0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.97844	100.00000	8.95645				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.52445	100.00000	9.50112				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.52445	100.00000	9.50112				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.22646	100.00000	10.20141				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.22646	100.00000	10.20141				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.08447	100.00000	11.05732				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.31149			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.43033			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.25954			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.14000	104.34756	10.14000	104.31951			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.89362			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.78116			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.50000	101.00141	9.50000	100.97567		66,500,000,000.00		7,000,000	2,494,160,500
Total HWAY20 SPOT								66,500,000,000.00		7,000,000	2,494,160,500
Total For HWAY20								66,500,000,000.00		7,000,000	2,494,160,500
HWAY2 On 07/12/2023 Spot Bond			2.42000	122.75476	2.42000	278.30123		0.00		0	7,400,000,000
Total HWAY23 SPOT								0.00		0	7,400,000,000
Total For HWAY23								0.00		0	7,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.29000	126.43689	2.29000	286.65010		0.00		0	0
Total HWAY24 SPOT								0.00		0	0
Total For HWAY24								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 28/02/2033 Spot Bond			2.52000	98.11403	2.52000	99.68717			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			10.79500	87.83561	10.79500	87.81025			0.00	0	12,601,091,700
Total HWAY34 SPOT									0.00	0	12,601,091,700
Total For HWAY34									0.00	0	12,601,091,700
HWAY3 On 31/07/2035 Spot Bond			10.74500	87.99517	10.74500	87.96987			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	55.92526	100.00000	55.78829			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	57.79119	100.00000	57.64966			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	61.56389	100.00000	61.41475			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.93000	120.97383	1.93000	120.96386		401,009,224,000.00		207,776,800	45,720,646,900
Total I2025 SPOT								401,009,224,000.00		207,776,800	45,720,646,900
Total For I2025								401,009,224,000.00		207,776,800	45,720,646,900
I2033 On 28/02/2033 Spot Bond			1.97000	101.94494	1.97000	101.93640		293,858,596,000.00		149,166,800	16,130,000,000
Total I2033 SPOT								293,858,596,000.00		149,166,800	16,130,000,000
Total For I2033								293,858,596,000.00		149,166,800	16,130,000,000
I2038 On 31/01/2038 Spot Bond			1.95500	126.60133	1.95500	126.59080		181,775,767,451,000.00		92,979,932,200	178,300,951,600
Total I2038 SPOT								181,775,767,451,000.00		92,979,932,200	178,300,951,600
Total For I2038								181,775,767,451,000.00		92,979,932,200	178,300,951,600
I2046 On 31/03/2046 Spot Bond			2.00000	127.11025	2.00000	127.09957		13,361,048,400,000.00		6,680,524,200	89,669,962,100
Total I2046 SPOT								13,361,048,400,000.00		6,680,524,200	89,669,962,100
Total For I2046								13,361,048,400,000.00		6,680,524,200	89,669,962,100
I2050 On 31/12/2050 Spot Bond			1.95000	137.10638	1.95000	137.09501		53,397,848,926,500.00		27,383,512,270	36,882,314,069
Total I2050 SPOT								53,397,848,926,500.00		27,383,512,270	36,882,314,069
Total For I2050								53,397,848,926,500.00		27,383,512,270	36,882,314,069

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21 On 15/03/2016 Spot Bond			8.94000	103.73864	8.94000	103.71349			178,800,000,000.00	20,000,000	10,000,000
Total IBL21 SPOT									178,800,000,000.00	20,000,000	10,000,000
Total For IBL21									178,800,000,000.00	20,000,000	10,000,000
IBL22 On 15/03/2018 Spot Bond			9.01000	105.72382	9.01000	105.69822			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			8.76000	103.56194	8.76000	103.53781			525,600,000,000.00	60,000,000	62,711,200
Total IBL28 SPOT									525,600,000,000.00	60,000,000	62,711,200
Total For IBL28									525,600,000,000.00	60,000,000	62,711,200
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.99998			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.49000	98.80205	2.49000	133.58576			0.00	0	10,000,000
Total IBL34 SPOT									0.00	0	10,000,000
Total For IBL34									0.00	0	10,000,000
IBL36 On 31/01/2022 Spot Bond			2.47000	101.57997	2.47000	135.35208			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.00091			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			9.13000	102.27157	9.13000	102.24663			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.46401			0.00	120,000,000	60,000,000
Total IBL42 SPOT									0.00	120,000,000	60,000,000
Total For IBL42									0.00	120,000,000	60,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			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			9.88500	96.34351	9.88500	96.31811			0.00	0	817,768,600
Total IBL45 SPOT									0.00	0	817,768,600
Total For IBL45									0.00	0	817,768,600
IBL46 On 15/01/2020 Spot Bond			10.33000	90.61278	10.33000	90.58771			0.00	0	266,412,700
Total IBL46 SPOT									0.00	0	266,412,700
Total For IBL46									0.00	0	266,412,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.93949			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.31000	98.70396	9.31000	98.67942		1,303,400,000,000.00		140,000,000	286,631,300
Total IBL49 SPOT								1,303,400,000,000.00		140,000,000	286,631,300
Total For IBL49								1,303,400,000,000.00		140,000,000	286,631,300
IBL50 On 02/08/2020 Spot Bond			10.32000	95.74788	10.32000	95.72141		0.00		0	0
Total IBL50 SPOT								0.00		0	0
Total For IBL50								0.00		0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.00497		0.00		0	0
Total IBL52 SPOT								0.00		0	0
Total For IBL52								0.00		0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.27033		0.00		0	0
Total IBL53 SPOT								0.00		0	0
Total For IBL53								0.00		0	0
IBL54 On 31/07/2016 Spot Bond			8.09000	99.69189	8.09000	99.67064		0.00		0	0
Total IBL54 SPOT								0.00		0	0
Total For IBL54								0.00		0	0
IBL55 On 31/07/2018 Spot Bond			9.66500	96.71846	9.66500	96.69338		579,900,000,000.00		60,000,000	1,030,000,000
Total IBL55 SPOT								579,900,000,000.00		60,000,000	1,030,000,000
Total For IBL55								579,900,000,000.00		60,000,000	1,030,000,000
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.04596		0.00		0	0
Total IBL56 SPOT								0.00		0	0
Total For IBL56								0.00		0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.61451		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			8.78000	99.54676	8.78000	103.77358		0.00		0	0
Total IBL58 SPOT								0.00		0	0
Total For IBL58								0.00		0	0
IBL59 On 17/02/2019 Spot Bond			9.62500	103.20216	9.62500	103.17580		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			10.76000	102.08485	10.76000	102.05577		0.00		0	50,000,000
Total IBL60 SPOT								0.00		0	50,000,000
Total For IBL60								0.00		0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.67737			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.11776			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.75720			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.10530			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.10725			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.07978			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			3.20000	130.05497	3.20000	130.03977			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.74649			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	19.91935	100.00000	19.87055			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.59415			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.64602			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				100.26731	0.00000	101.49582			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.54352			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			10.81000	98.25890	10.81000	98.23049			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			9.45500	101.60135	9.45500	101.57556			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	8.63264	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total IBL80U SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IBL80U								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
IBL81U On 02/02/2021 Spot Bond			100.00000	1.44832	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IBL81U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IBL81U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.11497			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01626	100.00000	0.01622			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.21780			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.85871			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.40000	94.84217	10.40000	94.81590			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.61393			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.12629			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			11.05000	93.55082	11.05000	93.52318			0.00	0	2,128,066,500
Total IDCG06 SPOT									0.00	0	2,128,066,500
Total For IDCG06									0.00	0	2,128,066,500
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.75788			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			11.82500	98.78220	11.82500	98.70066			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.05428	5.00000	100.04071			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.46794	5.00000	101.45425			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.56808	4.00000	101.55703			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.19743	4.00000	101.18648			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	88.75858	100.00000	88.54776			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	88.70875	100.00000	88.49805			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	88.70875	100.00000	88.49805			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.45000	97.00090	9.45000	96.97643			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.77115	9.20000	104.74512			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH1D On 09/12/2028 Spot Bond			100.00000	8.28704	100.00000	8.26674				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	33.58145	100.00000	33.49920				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	30.98130	100.00000	30.90626				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	2.48031	100.00000	2.47562				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.62316	100.00000	9.59959				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.56124	100.00000	12.53081				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.14340	100.00000	13.11121				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.93869	100.00000	8.91891				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	59.75873	100.00000	59.61238				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.15556	100.00000	11.12823				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	18.73961	100.00000	18.69371				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN315U On 25/06/2016 Spot Bond			100.00000	74.55467	100.00000	74.40790				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	88.19398	100.00000	87.98839				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	75.29763	100.00000	75.15255				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	38.52408	100.00000	38.44109				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	38.52408	100.00000	38.44109				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	44.85000	100.00000	44.74015				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	98.38497	100.00000	98.12401				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	70.81712	100.00000	70.54264				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.90000	99.96221	6.90000	99.98110				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
INA606 On 09/02/2016 Spot Bond			7.25000	99.90078	7.25000	99.78198				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INA607 On 16/02/2016 Spot Bond			7.25000	99.76221	7.25000	99.64374				0.00	0	0
Total INA607 SPOT										0.00	0	0
Total For INA607										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA608 On 23/02/2016 Spot Bond			7.25000	99.62402	7.25000	99.50588				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.25000	99.48622	7.25000	99.36840				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.50000	98.76209	7.50000	98.64198				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INA618 On 03/05/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.58821				0.00	2,640,000,000	1,320,000,000
Total INF547 SPOT										0.00	2,640,000,000	1,320,000,000
Total For INF547										0.00	2,640,000,000	1,320,000,000
ING115 On 31/03/2016 Spot Bond			11.37054	101.25115	11.37054	101.22136				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			11.37054	100.98946	11.37054	100.96029				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.05052				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.03118				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.19081	6.50000	102.17295				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.06310				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.39274				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.00166				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.02954				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	105.43151				0.00	1,100,000,000	1,100,000,000
Total INGR06 SPOT										0.00	1,100,000,000	1,100,000,000
Total For INGR06										0.00	1,100,000,000	1,100,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.73492				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.33285				0.00	0	20,000,000
Total INLV02 SPOT										0.00	0	20,000,000
Total For INLV02										0.00	0	20,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.41898				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.42465				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			8.59000	102.95177	8.59000	102.92812				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.61665				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.63135			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.64117			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.36091			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.36870			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.34819			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.03479			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.06733			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.08685			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.93425			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.94589			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.95754			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	100.10155			0.00	0	0
Total IPFC09 SPOT									0.00	0	0
Total For IPFC09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			10.77000	96.38950	10.77000	96.36173			6,482,398,380,000.00	601,894,000	7,370,000,000
Total IPL10 SPOT									6,482,398,380,000.00	601,894,000	7,370,000,000
Total For IPL10									6,482,398,380,000.00	601,894,000	7,370,000,000
IPL6 On 28/09/2017 Spot Bond			9.65000	103.63566	9.65000	103.60884			0.00	0	1,061,822,300
Total IPL6 SPOT									0.00	0	1,061,822,300
Total For IPL6									0.00	0	1,061,822,300
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.59877			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.47682			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.57230			0.00	0	4,452,100,000
Total IPL9 SPOT									0.00	0	4,452,100,000
Total For IPL9									0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.04969			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.44311			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.15000	97.86226	3.15000	130.39596			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.80000	147.54342	3.80000	147.52387			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.70158			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.52361			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.24029			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.23897			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.06170			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.93000	101.95812	3.93000	102.83438			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.93000	101.87312	3.93000	102.83438			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.37846			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.66950			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	14.13103	100.00000	14.09642			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.41500	108.04286	11.41500	108.00991		4,337,700,000,000.00		380,000,000	263,589,700
Total IV08 SPOT								4,337,700,000,000.00		380,000,000	263,589,700
Total For IV08								4,337,700,000,000.00		380,000,000	263,589,700
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.53367			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.90000	146.06612	3.90000	146.04636			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA605 On 04/02/2016 Spot Bond			7.25000	100.00000	7.25000	99.88096			0.00	0	0
Total IVA605 SPOT									0.00	0	0
Total For IVA605									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.25000	99.86115	7.25000	99.74245			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA607 On 18/02/2016 Spot Bond			7.25000	99.72269	7.25000	99.60431				0.00	0	0
Total IVA607 SPOT										0.00	0	0
Total For IVA607										0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	99.44691	7.25000	99.32919				0.00	0	0
Total IVA609 SPOT										0.00	0	0
Total For IVA609										0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.35000	99.30014	7.35000	99.18114				0.00	0	0
Total IVA610 SPOT										0.00	0	0
Total For IVA610										0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.50000	98.72202	7.50000	98.60201				0.00	0	0
Total IVA614 SPOT										0.00	0	0
Total For IVA614										0.00	0	0
IVA618 On 05/05/2016 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total IVA618 SPOT										0.00	0	0
Total For IVA618										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.59192				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.51517				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.66041				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.39824				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.44278				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.44576				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.45170				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.42494				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.27798				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.11002				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.95261				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.64145				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.36971				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.35654				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.64152				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.12632				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.88692				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.74705				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.76598				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.76598				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.22500	97.81369	10.22500	97.78690				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.23027	100.00000	15.19638				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	13.98546	100.00000	13.95121				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.44000	95.81908	10.44000	95.79229				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.11185				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.84453				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	99.88343				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.64081				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.39702				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.99968				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	99.84950				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.81263				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.30442				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.83342				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.10664				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.64060				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.16933				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.04583				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.66546				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.71707				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.87864				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.13538				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.26142				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.99242				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.97756				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	98.12989				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.74722	100.00000	1.74391				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.05328				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	95.54974	100.00000	95.30026				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.26170				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.17523				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.30684				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.79298			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.05341			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	99.94332			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			9.60000	130.62953	9.60000	130.59589			0.00	0	13,084,600
Total KW01 SPOT									0.00	0	13,084,600
Total For KW01									0.00	0	13,084,600
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.65896			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.09551			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.28111			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.93492			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.11453			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.90000	97.85891	10.90000	97.83038			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.28919	9.71000	104.26232			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.04430			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02 On 13/08/2017 Spot Bond			9.67000	97.04393	9.67000	97.01902			0.00	0	3,980,000,000
Total LGL02 SPOT									0.00	0	3,980,000,000
Total For LGL02									0.00	0	3,980,000,000
LGL03 On 03/04/2018 Spot Bond			9.86000	98.33993	9.86000	98.31408			0.00	0	2,731,762,200
Total LGL03 SPOT									0.00	0	2,731,762,200
Total For LGL03									0.00	0	2,731,762,200
LGL04 On 14/08/2020 Spot Bond			11.00500	93.33258	11.00500	97.87327			0.00	0	2,843,719,100
Total LGL04 SPOT									0.00	0	2,843,719,100
Total For LGL04									0.00	0	2,843,719,100
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.23876			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.72225			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.26123			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.67314			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.95500	100.78449	13.95500	100.73978			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.90000	100.68430	14.90000	100.63671			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.13449			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.65831			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.76061			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.88333			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	99.82751			0.00	700,000,000	350,000,000
Total MAQ077 SPOT									0.00	700,000,000	350,000,000
Total For MAQ077									0.00	700,000,000	350,000,000
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.87061			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ07 On 15/02/2016 Spot Bond				100.00000	0.00000	99.77827			0.00	0	0
Total MAQ079 SPOT									0.00	0	0
Total For MAQ079									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	98.58147			0.00	0	0
Total MAQ080 SPOT									0.00	0	0
Total For MAQ080									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.88409			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.90525			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.53976			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	88.94437			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.91803			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	102.44110			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.07345			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.80257			0.00	6,000,000,000	6,000,000,000
Total MBF033 SPOT									0.00	6,000,000,000	6,000,000,000
Total For MBF033									0.00	6,000,000,000	6,000,000,000
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.12648			0.00	460,000,000	230,000,000
Total MBF035 SPOT									0.00	460,000,000	230,000,000
Total For MBF035									0.00	460,000,000	230,000,000
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	99.75514			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.16029			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	99.89817			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	99.89608			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.42725			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.40761			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	101.91900			0.00	0	20,000,000
Total MBF046 SPOT									0.00	0	20,000,000
Total For MBF046									0.00	0	20,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.22545			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.67743			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	96.92112	2.30000	106.69041			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	100.13457				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.78798				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	39.81422	100.00000	39.71671				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	27.37021	100.00000	27.30318				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	27.44329	100.00000	27.37607				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	31.11875	100.00000	31.04336				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	39.68863	100.00000	39.59249				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond			100.00000		0.00000	100.10522				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			9.85500	100.51140	9.85500	100.48499				0.00	0	438,000,000
Total MBSA01 SPOT										0.00	0	438,000,000
Total For MBSA01										0.00	0	438,000,000
MBSA0 On 15/04/2019 Spot Bond			9.90500	100.01737	9.90500	99.99096				0.00	0	670,000,000
Total MBSA02 SPOT										0.00	0	670,000,000
Total For MBSA02										0.00	0	670,000,000
MEFSA On 05/10/2016 Spot Bond			100.00000		0.00000	102.45485				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0

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 05/01/2019 Spot Bond				100.00000	0.00000	100.49729				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.52338				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			8.94500	102.61750	8.94500	102.59296				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			9.87500	99.42627	9.87500	99.39994				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.69500	97.85969	10.69500	97.83168				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.91077				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.70000	99.94976	10.70000	99.92077				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			9.87000	100.24741	9.87000	100.22102				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.02967				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.57000	100.75586	10.57000	101.86246		3,805,200,000,000.00		360,000,000	1,441,072,900	
Total MMIG02 SPOT								3,805,200,000,000.00		360,000,000	1,441,072,900	
Total For MMIG02								3,805,200,000,000.00		360,000,000	1,441,072,900	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.83396				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.25000	93.38638	12.25000	94.47619				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0

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 12/08/2017 Spot Bond			11.79000	98.50900	11.79000	95.58995			0.00	0	5,769,015,500
Total MMIG05 SPOT									0.00	0	5,769,015,500
Total For MMIG05									0.00	0	5,769,015,500
MMS01 On 10/12/2016 Spot Bond			100.00000	58.73634	100.00000	58.59249			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.57000	100.19145	9.57000	100.16587			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.53000	101.38949	9.53000	101.36356			0.00	0	73,589,900
Total MTN04 SPOT									0.00	0	73,589,900
Total For MTN04									0.00	0	73,589,900
N4A211 On 14/08/2020 Spot Bond			100.89771	7.01897	100.89771	8.36347			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	7.10751	100.61875	8.46653			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.86900				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.92868				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.94061				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.07058				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	93.80341				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.93338	100.00000	11.90415				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	12.77163	100.00000	12.74036				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			10.86000	89.45740	10.86000	89.43142				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.57000	97.58939	10.57000	97.56194				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.46500	99.48650	8.46500	99.46431				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			10.14000	97.08317	10.14000	97.05679				0.00	0	2,038,702,300
Total NBK11A SPOT										0.00	0	2,038,702,300
Total For NBK11A										0.00	0	2,038,702,300
NBK12A On 19/03/2021 Spot Bond			10.02000	101.01927	10.02000	100.99214				0.00	0	1,500,000,000
Total NBK12A SPOT										0.00	0	1,500,000,000
Total For NBK12A										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			10.46000	99.73639	10.46000	99.70845			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.07272			0.00	0	83,150,000
Total NBK13B SPOT									0.00	0	83,150,000
Total For NBK13B									0.00	0	83,150,000
NBK14/ On 26/06/2021 Spot Bond			10.38000	96.60085	10.38000	96.58010			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			10.62000	96.23547	10.62000	96.20841			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.20547			0.00	700,000,000	700,000,000
Total NBK15B SPOT									0.00	700,000,000	700,000,000
Total For NBK15B									0.00	700,000,000	700,000,000
NBK16/ On 12/02/2025 Spot Bond			11.21000	94.62216	11.21000	94.59412			0.00	0	1,349,069,600
Total NBK16A SPOT									0.00	0	1,349,069,600
Total For NBK16A									0.00	0	1,349,069,600
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.04497			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			11.38000	94.31252	11.38000	94.28400			0.00	0	1,150,000,000
Total NBK17A SPOT									0.00	0	1,150,000,000
Total For NBK17A									0.00	0	1,150,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.33330			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			10.33000	97.96182	10.33000	97.93486			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.68202			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.77000	96.59645	10.77000	96.56877			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.39755				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			11.45000	95.30362	11.45000	95.27464				0.00	0	2,326,778,000
Total NBK20A SPOT										0.00	0	2,326,778,000
Total For NBK20A										0.00	0	2,326,778,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.74013				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			11.65000	94.03419	11.65000	94.00494				0.00	0	300,000,000
Total NBK21A SPOT										0.00	0	300,000,000
Total For NBK21A										0.00	0	300,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.59870				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			9.75000	103.66321	9.75000	103.63610				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.57948				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			11.30000	98.63772	11.30000	98.60793				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.76267				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.55000	98.36825	11.55000	98.33791				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.80803				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.88731				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.22183				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.19336				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.62522				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			9.78500	109.37634	9.78500	109.34765				0.00	0	1,830,831,900
Total NBK3A SPOT										0.00	0	1,830,831,900
Total For NBK3A										0.00	0	1,830,831,900
NBK4 On 28/10/2024 Spot Bond			11.77500	37.84206	11.77500	37.83055				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.30001				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			8.39000	103.53762	8.39000	103.51409				0.00	0	799,088,500
Total NBK9A SPOT										0.00	0	799,088,500
Total For NBK9A										0.00	0	799,088,500
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.87297				0.00	0	27,259,300
Total NBK9B SPOT										0.00	0	27,259,300
Total For NBK9B										0.00	0	27,259,300
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	97.82169				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.76673				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.94954				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.94406				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.87253				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.84849				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.84789				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.10455				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.97478				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.94500	102.47734	10.94500	102.44735				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.96889				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			10.98000	101.33202	10.98000	101.30227				0.00	0	327,107,700
Total NCLN85 SPOT										0.00	0	327,107,700
Total For NCLN85										0.00	0	327,107,700
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.97478				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.87802				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.90249				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.98422				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.99600				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.37833				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.46785				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.97125				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.53508				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.16158				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.38958				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			11.08500	100.23285	11.08500	101.79167				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.09301				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.44390				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.35177				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.78712				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED20 On 01/07/2020 Spot Bond			12.25000	97.54765	12.25000	97.80141			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				100.00000	0.00000	100.49716			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.57653	9.44500	116.54698			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.44000	175.22970	2.44000	175.21291			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.79000	98.93963	2.79000	112.76311			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.80426	3.45000	193.78642			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.18000	109.26314	3.18000	109.25043			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.39000	153.30536	3.39000	143.61809			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.30000	155.45923	3.30000	155.17780			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.75000	98.85447	9.75000	98.82862			0.00	0	240,957,600
Total NMP20N SPOT									0.00	0	240,957,600
Total For NMP20N									0.00	0	240,957,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2020 Spot Bond			10.38000	102.27302	10.38000	102.25339			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.72591			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.43445			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.48363			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.45415			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.54063			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.58000	102.31233	10.58000	102.29207			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51311			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.49347			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.62501			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			10.78000	102.35163	10.78000	102.33076			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.53277			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.54260				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.70946				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.90578				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.78610				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.57207				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.67500	108.40032	9.67500	108.37234				0.00	0	981,273,700
Total NRA018 SPOT										0.00	0	981,273,700
Total For NRA018										0.00	0	981,273,700
NRA02: On 31/10/2022 Spot Bond			10.50000	111.49346	10.50000	111.46212				0.00	0	1,455,897,200
Total NRA022 SPOT										0.00	0	1,455,897,200
Total For NRA022										0.00	0	1,455,897,200
NRA02: On 31/05/2023 Spot Bond			2.33500	175.34219	2.33500	175.32586				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			11.85000	104.77240	11.85000	104.73945				0.00	0	4,752,905,500
Total NRA028 SPOT										0.00	0	4,752,905,500
Total For NRA028										0.00	0	4,752,905,500
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.98059				0.00	0	10,000,000
Total NTC12 SPOT										0.00	0	10,000,000
Total For NTC12										0.00	0	10,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.95479				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.32096				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.33621				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.08805				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.61973				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.00059				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	20.09103	100.00000	20.04236				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.99108				0.00	240,000,000	570,000,000
Total OML02 SPOT										0.00	240,000,000	570,000,000
Total For OML02										0.00	240,000,000	570,000,000
OML03 On 27/11/2019 Spot Bond			10.90000	96.70554	10.90000	96.67734				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.20300				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			11.10000	96.11061	11.10000	99.30912				0.00	0	2,026,190,400
Total OML05 SPOT										0.00	0	2,026,190,400
Total For OML05										0.00	0	2,026,190,400
OML06 On 19/03/2027 Spot Bond			11.64000	95.76792	11.64000	98.18864				0.00	0	2,814,177,400
Total OML06 SPOT										0.00	0	2,814,177,400
Total For OML06										0.00	0	2,814,177,400
OML07 On 19/03/2030 Spot Bond			12.20000	95.83521	12.20000	97.35190				0.00	0	880,000,000
Total OML07 SPOT										0.00	0	880,000,000
Total For OML07										0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.16757				0.00	0	950,000,000
Total OML08 SPOT										0.00	0	950,000,000
Total For OML08										0.00	0	950,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			11.63000	100.95339	11.63000	100.92205			0.00	0	2,680,327,000
Total OML09 SPOT									0.00	0	2,680,327,000
Total For OML09									0.00	0	2,680,327,000
OML10 On 14/09/2025 Spot Bond			12.10000	100.23732	12.10000	100.20498			0.00	0	1,151,200,300
Total OML10 SPOT									0.00	0	1,151,200,300
Total For OML10									0.00	0	1,151,200,300
OTCA2 On 31/07/2016 Spot Bond			100.00000	80.71749	100.00000	80.53691			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.19868			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	97.78095			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	101.23694			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.32677			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	99.97827			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	100.77995			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.33599			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	99.82511			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			10.67000	97.40087	10.67000	97.63777			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.07656			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.07825			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.08202			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.09818			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.10194			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.01078			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.02000	41.83637	9.02000	41.82629			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			7.44000	108.79447	7.44000	108.77264		49,342,080,000,000.00	6,632,000,000	153,171,971,600	
Total R159 SPOT								19,342,080,000,000.00	6,632,000,000	153,171,971,600	
Total For R159								19,342,080,000,000.00	6,632,000,000	153,171,971,600	
R159P On 15/09/2016 Spot Bond			7.27000	95.73826	7.27000	95.71948		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			9.33500	109.12260	9.20000	110.06052		008,513,156,839,000.00	1,929,139,063,400	159,990,665,900	
Total R186 SPOT								18,513,156,839,000.00	929,139,063,400	159,990,665,900	
Total For R186								18,513,156,839,000.00	929,139,063,400	159,990,665,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P On 21/12/2026 Spot Bond			8.94000	38.62380	8.94000	38.61457			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			8.86000	35.71268	8.86000	35.70423			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.87000	288.49098	1.93000	287.33745		7,806,441,038,000.00	4,174,567,400	27,071,950,500	
Total R197 SPOT								7,806,441,038,000.00	4,174,567,400	27,071,950,500	
Total For R197								7,806,441,038,000.00	4,174,567,400	27,071,950,500	
R202 On 07/12/2033 Spot Bond			1.92000	237.24636	1.92000	237.22695		56,583,718,464,000.00	29,470,686,700	209,191,480,900	
Total R202 SPOT								56,583,718,464,000.00	29,470,686,700	209,191,480,900	
Total For R202								56,583,718,464,000.00	29,470,686,700	209,191,480,900	
R2023 On 28/02/2023 Spot Bond			9.18000	96.03506	9.06000	96.59915		342,140,838,134,000.00	473,000,091,300	540,892,023,300	
Total R2023 SPOT								342,140,838,134,000.00	473,000,091,300	540,892,023,300	
Total For R2023								342,140,838,134,000.00	473,000,091,300	540,892,023,300	
R203 On 15/09/2017 Spot Bond			8.14000	103.36714	8.01000	103.53800		410,988,076,184,000.00	910,440,795,600	1,275,570,208,800	
Total R203 SPOT								410,988,076,184,000.00	910,440,795,600	1,275,570,208,800	
Total For R203								410,988,076,184,000.00	910,440,795,600	1,275,570,208,800	
R2030 On 31/01/2030 Spot Bond			9.55000	88.25663	9.55000	88.23401		856,772,675,000,000.00	299,138,500,000	1,065,944,828,200	
Total R2030 SPOT								856,772,675,000,000.00	299,138,500,000	1,065,944,828,200	
Total For R2030								856,772,675,000,000.00	299,138,500,000	1,065,944,828,200	
R2032 On 31/03/2032 Spot Bond			9.66000	91.42576	9.66000	91.40220		029,905,730,000,000.00	106,615,500,000	260,775,744,900	
Total R2032 SPOT								29,905,730,000,000.00	106,615,500,000	260,775,744,900	
Total For R2032								29,905,730,000,000.00	106,615,500,000	260,775,744,900	
R2035 On 28/02/2035 Spot Bond			9.73500	96.44515	9.73500	96.41983		476,702,150,000,000.00	151,690,000,000	727,350,000,000	
Total R2035 SPOT								476,702,150,000,000.00	151,690,000,000	727,350,000,000	
Total For R2035								476,702,150,000,000.00	151,690,000,000	727,350,000,000	
R2037 On 31/01/2037 Spot Bond			9.81000	88.52655	9.81000	88.50326		140,031,880,000,000.00	218,148,000,000	510,513,545,700	
Total R2037 SPOT								140,031,880,000,000.00	218,148,000,000	510,513,545,700	
Total For R2037								140,031,880,000,000.00	218,148,000,000	510,513,545,700	
R204 On 21/12/2018 Spot Bond			8.57500	99.52907	8.45500	99.80487		621,283,977,500,000.00	1,238,633,700,000	997,458,941,800	
Total R204 SPOT								621,283,977,500,000.00	1,238,633,700,000	997,458,941,800	
Total For R204								621,283,977,500,000.00	1,238,633,700,000	997,458,941,800	
R2040 On 31/01/2040 Spot Bond			9.89000	91.98575	9.89000	91.96136		815,804,000,000,000.00	183,600,000,000	176,100,000,000	
Total R2040 SPOT								815,804,000,000,000.00	183,600,000,000	176,100,000,000	
Total For R2040								815,804,000,000,000.00	183,600,000,000	176,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Spot Bond			9.89500	89.29760	9.89500	89.27391			895,335,380,500,000.00	292,605,900,000	480,430,850,900
Total R2044 SPOT									15,335,380,500,000.00	292,605,900,000	480,430,850,900
Total For R2044									15,335,380,500,000.00	292,605,900,000	480,430,850,900
R2048 On 28/02/2048 Spot Bond			9.87500	92.90822	9.87500	92.88349			371,182,803,262,500.00	543,917,245,900	814,700,384,900
Total R2048 SPOT									1,182,803,262,500.00	543,917,245,900	814,700,384,900
Total For R2048									1,182,803,262,500.00	543,917,245,900	814,700,384,900
R207 On 15/01/2020 Spot Bond			8.82000	95.25379	8.70000	95.61262			202,218,544,958,000.00	476,442,011,900	125,660,144,400
Total R207 SPOT									12,218,544,958,000.00	476,442,011,900	125,660,144,400
Total For R207									12,218,544,958,000.00	476,442,011,900	125,660,144,400
R208 On 31/03/2021 Spot Bond			8.98500	93.26658	8.87000	93.68576			352,162,268,860,000.00	261,787,676,000	617,649,797,100
Total R208 SPOT									12,162,268,860,000.00	261,787,676,000	617,649,797,100
Total For R208									12,162,268,860,000.00	261,787,676,000	617,649,797,100
R209 On 31/03/2036 Spot Bond			9.85500	70.83590	9.69500	71.87321			691,979,817,421,000.00	881,986,790,200	1,277,002,664,100
Total R209 SPOT									11,979,817,421,000.00	881,986,790,200	277,002,664,100
Total For R209									11,979,817,421,000.00	881,986,790,200	277,002,664,100
R210 On 31/03/2028 Spot Bond			1.90000	179.19643	1.90000	179.18184			19,834,753,980,000.00	10,439,344,200	90,117,838,400
Total R210 SPOT									19,834,753,980,000.00	10,439,344,200	90,117,838,400
Total For R210									19,834,753,980,000.00	10,439,344,200	90,117,838,400
R211 On 31/01/2017 Spot Bond			1.84000	134.44583	1.79000	134.50074			8,560,486,288,000.00	4,652,438,200	28,402,504,100
Total R211 SPOT									8,560,486,288,000.00	4,652,438,200	28,402,504,100
Total For R211									8,560,486,288,000.00	4,652,438,200	28,402,504,100
R212 On 31/01/2022 Spot Bond			1.88000	139.83767	1.90000	139.67194			51,256,006,416,000.00	27,263,833,200	200,795,100,000
Total R212 SPOT									11,256,006,416,000.00	27,263,833,200	200,795,100,000
Total For R212									11,256,006,416,000.00	27,263,833,200	200,795,100,000
R213 On 28/02/2031 Spot Bond			9.73000	81.67372	9.57500	82.68358			878,066,016,490,000.00	295,793,013,000	720,458,461,600
Total R213 SPOT									18,066,016,490,000.00	295,793,013,000	720,458,461,600
Total For R213									18,066,016,490,000.00	295,793,013,000	720,458,461,600
R214 On 28/02/2041 Spot Bond			9.80000	72.19686	9.80000	72.17778			352,802,789,020,000.00	444,163,549,900	1,332,229,723,300
Total R214 SPOT									12,802,789,020,000.00	444,163,549,900	332,229,723,300
Total For R214									12,802,789,020,000.00	444,163,549,900	332,229,723,300
R229C On 15/03/2016 Spot Bond			7.26000	99.21066	7.26000	99.19109			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			7.27000	95.73826	7.27000	95.71948			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			7.26000	97.32845	7.26000	97.30962			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.32000	93.88937	7.32000	93.87093			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			7.98500	89.77900	7.98500	89.75980			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			8.03500	86.25432	8.03500	86.23576			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.46000	82.12223	8.46000	82.10364			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.44000	78.83295	8.44000	78.81515			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.42000	75.68994	8.42000	75.67289			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.41000	72.65916	8.41000	72.64281			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.66000	68.99919	8.66000	68.98321			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			8.64000	66.19738	8.64000	66.18209			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			8.79000	62.96753	8.79000	62.95274			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			8.76000	60.41858	8.76000	60.40443			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			8.73000	57.98949	8.73000	57.97595			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			8.70000	55.67407	8.70000	55.66112			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			8.66000	53.50431	8.66000	53.49192			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			8.62000	51.43885	8.62000	51.42699			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.14000	47.29894	9.14000	47.28739			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.10000	45.38571	9.10000	45.37468			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.06000	43.56657	9.06000	43.55602			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			9.02000	41.83637	9.02000	41.82629			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			8.98000	40.19030	8.98000	40.18065			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			8.94000	38.62380	8.94000	38.61457			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			8.90000	37.13260	8.90000	37.12377			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			8.86000	35.71268	8.86000	35.70423			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.10931			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.21126			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.04445			0.00	0	50,000,000
Total RCSB06 SPOT									0.00	0	50,000,000
Total For RCSB06									0.00	0	50,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.35090			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	37.91564	100.00000	37.82175			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	33.66389	100.00000	33.58145			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	43.94550	100.00000	43.83787			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	63.31743	100.00000	63.16236			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	22.83942	100.00000	22.78349			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	28.05281	100.00000	29.65281			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	8.59056	100.00000	8.68191			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	20.24990	100.00000	21.23391			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF04I On 04/10/2018 Spot Bond			100.00000	15.49533	100.00000	16.09641			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	10.78288	100.00000	11.00027			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.18055			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.94433			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.86076			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.56107			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.83177			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.40989			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.07298			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.53971			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	101.35830			0.00	0	0
Total RDFC27 SPOT									0.00	0	0
Total For RDFC27									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.25400			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.63112			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.24638			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.49512			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.44636			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.80933			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	23.40042	100.00000	23.34312			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	14.88958	100.00000	14.85311			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	11.43997	100.00000	11.41195			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.12028	100.00000	10.09549			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.32568			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.95488			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.37374			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.43255			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.59441			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.28528			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.52732			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	92.55369			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	96.48214			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	96.12697			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.13300			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.41772			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.58511	12.35000	101.55203			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.72303	100.00000	14.68736			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.70245				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	10.11713	100.00000	10.09207				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	54.83886	100.00000	54.70455				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	15.04945	100.00000	15.03110				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	67.23440	100.00000	67.07152				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.35070				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.27257				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.19000	101.98460	10.19000	101.95690				0.00	0	2,808,630,600
Total RW21 SPOT										0.00	0	2,808,630,600
Total For RW21										0.00	0	2,808,630,600
RW23 On 10/12/2023 Spot Bond			10.61000	95.66791	10.61000	95.64089				0.00	0	764,141,300
Total RW23 SPOT										0.00	0	764,141,300
Total For RW23										0.00	0	764,141,300
RW28 On 10/12/2028 Spot Bond			10.92500	96.90157	10.92500	96.87341				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	101.27467				0.00	0	0
Total RWC01 SPOT										0.00	0	0
Total For RWC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	100.78928			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			8.64000	103.76819	8.64000	103.74407			0.00	0	1,158,382,700
Total SBK12 SPOT									0.00	0	1,158,382,700
Total For SBK12									0.00	0	1,158,382,700
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.21459			0.00	0	439,402,500
Total SBK13 SPOT									0.00	0	439,402,500
Total For SBK13									0.00	0	439,402,500
SBK14 On 01/12/2017 Spot Bond			10.11000	100.95611	10.11000	100.92891			0.00	0	7,646,892,100
Total SBK14 SPOT									0.00	0	7,646,892,100
Total For SBK14									0.00	0	7,646,892,100
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.60481			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.59751			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.03450			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.95901			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.14824			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.94117			0.00	210,000,000	130,000,000
Total SBK20 SPOT									0.00	210,000,000	130,000,000
Total For SBK20									0.00	210,000,000	130,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.77115			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.92999			0.00	0	10,000,000
Total SBK22 SPOT									0.00	0	10,000,000
Total For SBK22									0.00	0	10,000,000
SBK23 On 28/05/2022 Spot Bond			12.66000	97.43244	12.66000	97.39959		126,600,000,000.00		10,000,000	2,140,000,000
Total SBK23 SPOT								126,600,000,000.00		10,000,000	2,140,000,000
Total For SBK23								126,600,000,000.00		10,000,000	2,140,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.35451			0.00	10,000,000	1,510,000,000
Total SBK24 SPOT									0.00	10,000,000	1,510,000,000
Total For SBK24									0.00	10,000,000	1,510,000,000
SBK9 On 10/04/2018 Spot Bond			9.95500	99.67988	9.95500	99.65343		398,200,000,000.00		40,000,000	4,041,013,300
Total SBK9 SPOT								398,200,000,000.00		40,000,000	4,041,013,300
Total For SBK9								398,200,000,000.00		40,000,000	4,041,013,300
SBN33 On 15/09/2017 Spot Bond			9.41000	101.50585	9.41000	101.48022			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.47985			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.64473			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			8.58000	103.75992	8.58000	103.73598		19,020,409,980,000.00		2,216,831,000	2,032,813,800
Total SBS13 SPOT								19,020,409,980,000.00		2,216,831,000	2,032,813,800
Total For SBS13								19,020,409,980,000.00		2,216,831,000	2,032,813,800
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.32542			0.00	20,000,000	30,500,000
Total SBS15 SPOT									0.00	20,000,000	30,500,000
Total For SBS15									0.00	20,000,000	30,500,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.38868			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.76273			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.67000	99.20447	10.67000	99.17629			0.00	0	332,617,000
Total SBS19 SPOT									0.00	0	332,617,000
Total For SBS19									0.00	0	332,617,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			11.10000	95.86007	11.10000	95.83163			0.00	0	1,069,913,800
Total SBS20 SPOT									0.00	0	1,069,913,800
Total For SBS20									0.00	0	1,069,913,800
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.83557			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.00836			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.29191			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.39000	100.28256	9.39000	100.25729			0.00	0	4,849,421,600
Total SBS25 SPOT									0.00	0	4,849,421,600
Total For SBS25									0.00	0	4,849,421,600
SBS26 On 28/02/2017 Spot Bond			100.00000	42.15500	100.00000	42.06221			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.55000	102.37433	10.55000	102.34573			0.00	0	3,683,024,400
Total SBS27 SPOT									0.00	0	3,683,024,400
Total For SBS27									0.00	0	3,683,024,400
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.83429			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.61500	98.66263	9.61500	98.63733		288,450,000,000.00		30,000,000	30,000,000
Total SBS29 SPOT								288,450,000,000.00		30,000,000	30,000,000
Total For SBS29								288,450,000,000.00		30,000,000	30,000,000
SBS3 On 25/05/2026 Spot Bond			11.11000	83.97626	11.11000	83.95131			0.00	0	468,854,300
Total SBS3 SPOT									0.00	0	468,854,300
Total For SBS3									0.00	0	468,854,300
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.40761			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.85000	94.55916	10.85000	94.53187			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.89291			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.91680			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.00000	98.87281	11.00000	98.84372			0.00	0	1,480,000,000
Total SBS34 SPOT									0.00	0	1,480,000,000
Total For SBS34									0.00	0	1,480,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.24997			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.02541			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			9.95000	93.76108	9.95000	93.73607			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.40000	87.36699	11.40000	87.34039			0.00	0	200,000,000
Total SBS38 SPOT									0.00	0	200,000,000
Total For SBS38									0.00	0	200,000,000
SBS39 On 29/01/2030 Spot Bond			11.82500	85.85746	11.82500	85.83036			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.64000	93.22036	10.64000	93.19381		851,200,000,000.00		80,000,000	2,317,416,000
Total SBS4 SPOT								851,200,000,000.00		80,000,000	2,317,416,000
Total For SBS4								851,200,000,000.00		80,000,000	2,317,416,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.80010			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			10.70000	98.86467	10.70000	98.83636			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.28000	98.68762	11.28000	98.65787		1,804,800,000,000.00		160,000,000	3,251,744,500
Total SBS42 SPOT								1,804,800,000,000.00		160,000,000	3,251,744,500
Total For SBS42								1,804,800,000,000.00		160,000,000	3,251,744,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			11.45000	98.44133	11.45000	98.41122			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			7.84000	102.32524	7.84000	102.30398			0.00	0	30,000,000
Total SBS9 SPOT									0.00	0	30,000,000
Total For SBS9									0.00	0	30,000,000
SBSI11 On 07/12/2023 Spot Bond			2.54000	121.80193	2.54000	276.14012			0.00	0	20,000,000
Total SBSI11 SPOT									0.00	0	20,000,000
Total For SBSI11									0.00	0	20,000,000
SBSI12 On 31/01/2017 Spot Bond			2.42000	132.41867	2.42000	133.67683			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	32.05187	100.00000	31.97337			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.23380			0.00	0	1,000,000,000
Total SGI004 SPOT									0.00	0	1,000,000,000
Total For SGI004									0.00	0	1,000,000,000
SHF01 On 15/12/2016 Spot Bond			100.00000	58.02059	100.00000	57.87849			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				173.11339	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05 On 31/01/2017 Spot Bond			3.06000	118.44130	3.06000	132.84761			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.19081	6.50000	102.17295			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.93368			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.85097			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.51000	99.89425	9.51000	99.86889			0.00	0	500,000,000
Total SHS05 SPOT									0.00	0	500,000,000
Total For SHS05									0.00	0	500,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.46840			0.00	0	19,250,000
Total SHS06 SPOT									0.00	0	19,250,000
Total For SHS06									0.00	0	19,250,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.50435			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.88039			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	61.71339	100.00000	61.56389			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.11434			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.40083			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS16I On 29/06/2016 Spot Bond			100.00000	87.08134	100.00000	86.87351				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	61.56213	100.00000	61.41136				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	65.03018	100.00000	64.86915				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.61000	104.88078	9.61000	104.85374				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.29280				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.65898				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.77573				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.80483				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			10.77000	97.74696	10.77000	97.71894				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.78124				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.36221				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.38138				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS29I On 03/12/2018 Spot Bond			100.00000	18.73754	100.00000	18.69165			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.69000	105.00788	8.69000	104.98360			0.00	0	1,280,155,000
Total SLI2 SPOT									0.00	0	1,280,155,000
Total For SLI2									0.00	0	1,280,155,000
SLI3 On 15/08/2018 Spot Bond			10.25500	100.69420	10.25500	100.66685			0.00	0	545,179,300
Total SLI3 SPOT									0.00	0	545,179,300
Total For SLI3									0.00	0	545,179,300
SNT01 On 15/09/2017 Spot Bond			9.41000	101.50585	9.41000	101.48022			0.00	0	4,372,726,200
Total SNT01 SPOT									0.00	0	4,372,726,200
Total For SNT01									0.00	0	4,372,726,200
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.54255			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.83935			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.51314			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.55244			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.79394			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			8.71000	101.30956	8.71000	101.28619			0.00	0	896,363,100
Total SSA01 SPOT									0.00	0	896,363,100
Total For SSA01									0.00	0	896,363,100
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.33245			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.14987			0.00	0	81,777,400
Total SSA05 SPOT									0.00	0	81,777,400
Total For SSA05									0.00	0	81,777,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			10.54500	94.16419	10.54500	94.13776			14,763,000,000,000.00	1,400,000,000	300,000,000
Total SSA06 SPOT									14,763,000,000,000.00	1,400,000,000	300,000,000
Total For SSA06									14,763,000,000,000.00	1,400,000,000	300,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.47133			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.84847			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.14087			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.44000	87.90000	10.44000	87.87557			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.44000	87.90000	10.44000	87.87557			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.12000	91.24133	10.12000	91.21659			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.06257			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.89000	102.26228	8.89000	102.23784			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.81000	112.16414	2.81000	112.57993			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			9.76500	96.62993	9.76500	96.60476			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	103.60740	8.50000	101.58955			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			11.22000	96.80473	11.22000	96.77586			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.29418			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.44500	71.44826	11.44500	71.42629			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.23467			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.27948			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.83347			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.31685			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.93265			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.56894			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.07032			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.44675			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03! On 17/11/2020 Spot Bond				100.00000	0.00000	101.76691				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03! On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	101.32214				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1269 On 03/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SY1270 On 16/02/2016 Spot Bond				100.00000	0.00000	99.76216				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	99.76212				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	99.75688				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				100.00000	0.00000	99.38074				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				100.00000	0.00000	99.32348				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				100.00000	0.00000	99.19707				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1279 On 15/02/2016 Spot Bond				100.00000	0.00000	99.77356				0.00	0	0
Total SY1279 SPOT										0.00	0	0
Total For SY1279										0.00	0	0
SY1280 On 02/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1280 SPOT										0.00	0	0
Total For SY1280										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	99.50926			0.00	0	0
Total SY1281 SPOT									0.00	0	0
Total For SY1281									0.00	0	0
SY1282 On 23/03/2016 Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0
Total SY1282 SPOT									0.00	0	0
Total For SY1282									0.00	0	0
SY1283 On 04/05/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
Total SY1283 SPOT									0.00	0	0
Total For SY1283									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.85000	97.88156	9.85000	97.85584			0.00	0	408,475,700
Total SZ25 SPOT									0.00	0	408,475,700
Total For SZ25									0.00	0	408,475,700
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.54261			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.61140			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.35000	89.56487	10.35000	100.22418			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	96.71380	100.00000	96.46194			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.25942			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.02018			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.14092			0.00	1,800,000,000	900,000,000
Total TFS117 SPOT									0.00	1,800,000,000	900,000,000
Total For TFS117									0.00	1,800,000,000	900,000,000
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.87245			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.35367				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.04769				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.56084				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.57515				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.51829				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			7.99000	100.50002	7.99000	100.47884				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.29118				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.29983				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.35935	7.83000	100.33818				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.28642				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29724				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A6 On 18/07/2017 Spot Bond			7.39000	89.99087	7.39000	100.31949				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.27481				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.28544				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	90.28158	7.16000	100.30970				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30625				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.30455				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34521				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.35253				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.50460				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.48585				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.27438				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28799				0.00	0	180,000,000
Total TH11A2 SPOT										0.00	0	180,000,000
Total For TH11A2										0.00	0	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.39987	8.73000	100.37630				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06643				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28544				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			9.92500	84.46761	9.92500	96.67269				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93287				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29723				0.00	0	50,000,000
Total TH11A8 SPOT										0.00	0	50,000,000
Total For TH11A8										0.00	0	50,000,000
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30709				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30243				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31280				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34436				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35554				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34044				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47543				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47709				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48455				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.50491				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55380				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.30000	97.63039	10.30000	100.83681				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.52446				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.59292				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			10.21000	99.00024	10.21000	98.97347				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.53279				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.61140				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.32000	83.78859	10.32000	97.89027				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.68089				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.68089				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.69982				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.69982				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.83719				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.83719				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.85696				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	101.85499				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.47082				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.47082				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.66027				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.48297				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0

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 21/08/2018 Spot Bond				100.00000	0.00000	101.47947			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.52251			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.59292			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			10.45000	97.84683	10.45000	100.16389			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	0.00000	101.25666			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.29313			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.35940			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.34000	98.35083	10.34000	101.14237			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.68089			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.42731			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.81766			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.55475			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.48463				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.08664				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.29767				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	6.01774	101.06155	6.00286				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.37804				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.45031				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.29118				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.29551				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.29767				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.28859				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.29551				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.31929				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.31929				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.31929				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.35383				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.36246				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.35167				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.52360				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.53430				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.53002			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.52000	85.40966	10.52000	85.34972		5,891,200,000,000.00	560,000,000	11,280,000,000	
Total TL20 SPOT								5,891,200,000,000.00	560,000,000	11,280,000,000	
Total For TL20								5,891,200,000,000.00	560,000,000	11,280,000,000	
TL20/R On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000		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			8.94000	102.55731	8.94000	102.53267		0.00	0	45,338,438,500	
Total TN17 SPOT								0.00	0	45,338,438,500	
Total For TN17								0.00	0	45,338,438,500	
TN20 On 17/09/2020 Spot Bond			10.39000	104.41011	10.39000	104.38106		524,695,000,000.00	50,500,000	35,462,115,050	
Total TN20 SPOT								524,695,000,000.00	50,500,000	35,462,115,050	
Total For TN20								524,695,000,000.00	50,500,000	35,462,115,050	
TN20U On 14/04/2020 Spot Bond			100.00000	2.37079	100.00000	2.36499		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			10.98000	101.71068	10.98000	101.68081		658,800,000,000.00	60,000,000	32,981,956,100	
Total TN23 SPOT								658,800,000,000.00	60,000,000	32,981,956,100	
Total For TN23								658,800,000,000.00	60,000,000	32,981,956,100	
TN25 On 19/08/2025 Spot Bond			11.17000	94.70253	11.17000	94.67456		111,700,000,000,000.00	10,000,000,000	35,025,257,300	
Total TN25 SPOT								11,700,000,000,000.00	10,000,000,000	35,025,257,300	
Total For TN25								11,700,000,000,000.00	10,000,000,000	35,025,257,300	
TN27 On 14/11/2027 Spot Bond			11.17000	87.30411	11.17000	87.27805		0.00	0	11,159,941,900	
Total TN27 SPOT								0.00	0	11,159,941,900	
Total For TN27								0.00	0	11,159,941,900	
TN30 On 09/10/2030 Spot Bond			11.61000	95.61485	11.61000	95.58537		232,200,000,000,000.00	20,000,000,000	12,000,000,000	
Total TN30 SPOT								2,200,000,000,000.00	20,000,000,000	12,000,000,000	
Total For TN30								2,200,000,000,000.00	20,000,000,000	12,000,000,000	
TN40 On 09/10/2040 Spot Bond			11.82000	94.91006	11.82000	94.88028		118,200,000,000,000.00	10,000,000,000	7,400,000,000	
Total TN40 SPOT								1,820,000,000,000.00	10,000,000,000	7,400,000,000	
Total For TN40								1,820,000,000,000.00	10,000,000,000	7,400,000,000	
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.21450		0.00	0	0	
Total TNF16 SPOT								0.00	0	0	
Total For TNF16								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.34242			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.99426			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.70411			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.33213			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.70626			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.74945			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.80063			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.70000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.63040			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.58700				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.47178				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.30905				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.37017				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			10.37000	98.47897	10.37000	98.45162				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	100.11863	10.00000	100.08895				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.11567	9.75000	100.08674				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	10.11500	100.00000	10.08613				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.67924				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.77014				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			10.60000	97.88709	10.60000	98.38897				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B: On 14/12/2025 Spot Bond				100.00000	0.00000	101.91426				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.20208				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	102.86414				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.04129				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.10307				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.70919	100.00000	8.68786				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.27683	100.00000	9.25411				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.13736				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.61741	100.00000	9.59386				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.14421				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.90123	100.00000	9.87698				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.33589				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.36383	100.00000	13.33109				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.75826			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.16700	100.00000	17.12495			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	14.48403	100.00000	14.44817			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.45552	100.00000	1.45191			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP18 On 04/02/2016 Spot Bond				100.00000	0.00000	99.98175			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TSP18 On 18/02/2016 Spot Bond				100.00000	0.00000	99.72071			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP18 On 03/03/2016 Spot Bond				100.00000	0.00000	99.45337			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP18 On 17/03/2016 Spot Bond				100.00000	0.00000	99.17305			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP18 On 31/03/2016 Spot Bond				100.00000	0.00000	98.90382			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP19 On 12/05/2016 Spot Bond				100.00000	0.00000	98.11248			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP19 On 26/05/2016 Spot Bond				100.00000	0.00000	97.82493			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0
TSP19 On 09/06/2016 Spot Bond				100.00000	0.00000	97.52779			0.00	0	0
Total TSP192 SPOT									0.00	0	0
Total For TSP192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	96.19367				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	95.57066				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	95.12297				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	94.82148				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	94.02136				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	93.67338				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.86448	100.00000	16.82362				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	101.46521				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	100.88147				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.35579				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	101.64760				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	99.97902				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	101.36938				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.23625				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.30619				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.23767				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.00000	0.00000	101.04982				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.00000	0.00000	100.94357				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.00000	0.00000	100.90652				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.00000	0.00000	100.44633				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 12/02/2016 Spot Bond				100.00000	0.00000	100.39601				0.00	0	0
Total TWC143 SPOT										0.00	0	0
Total For TWC143										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	83.14351	100.00000	82.95455				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 22/02/2016 Spot Bond				100.00000	0.00000	100.22629				0.00	0	0
Total TWC145 SPOT										0.00	0	0
Total For TWC145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC14 On 08/03/2016 Spot Bond			100.00000	95.01005	100.00000	100.00000				0.00	0	0
Total TWC146 SPOT										0.00	0	0
Total For TWC146										0.00	0	0
TWC14 On 04/05/2016 Spot Bond			100.00000	83.20115	100.00000	100.00000				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond			100.00000	77.38315	100.00000	100.00000				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.36233				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.40644				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.25548				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.37521				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.27000	106.20742	10.27000	106.17820				0.00	0	377,287,300
Total UG21 SPOT										0.00	0	377,287,300
Total For UG21										0.00	0	377,287,300
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.41614	100.00000	8.39930				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.60227	100.00000	7.58365				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.91605	100.00000	7.89666				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	8.15470	100.00000	8.13306			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.22463	100.00000	8.20816			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.51619	100.00000	7.49779			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.71643	100.00000	7.69753			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	7.94141	100.00000	7.92035			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.73022			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	103.06499			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.54818			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	102.56281			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKC14 On 02/08/2016 Spot Bond			100.00000	77.39070	100.00000	77.17513		850,000,000,000,000.00	8,500,000,000	8,500,000,000	
Total VKC14 SPOT								850,000,000,000,000.00	8,500,000,000	8,500,000,000	
Total For VKC14								850,000,000,000,000.00	8,500,000,000	8,500,000,000	
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.88945			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.88939			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.83759			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.78323			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.89112			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.24602			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	7.90919	100.00000	7.89335			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.28219	100.00000	7.26435			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.99249	100.00000	8.97047			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.60551	100.00000	4.59329			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.71767	100.00000	7.70222			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.19611	100.00000	7.17849			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.19232	100.00000	9.16980			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB04I On 20/01/2024 Spot Bond			100.00000	4.39222	100.00000	4.38057			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00056	100.00000	0.00055			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.83000	103.67023	7.83000	103.64854			0.00	0	9,376,343,900
Total WS04 SPOT									0.00	0	9,376,343,900
Total For WS04									0.00	0	9,376,343,900
WS05 On 01/08/2018 Spot Bond			2.33000	237.08914	2.33000	237.06701			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.48000	102.29309	8.48000	102.26975			0.00	0	5,913,798,600
Total WSP2 SPOT									0.00	0	5,913,798,600
Total For WSP2									0.00	0	5,913,798,600
WSP3 On 28/05/2019 Spot Bond			9.01000	101.63005	9.01000	101.60545			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.32500	100.52450	9.32500	100.49933			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.56500	99.34538	9.56500	99.31988		478,250,000,000.00		50,000,000	2,616,626,500
Total WSP5 SPOT								478,250,000,000.00		50,000,000	2,616,626,500
Total For WSP5								478,250,000,000.00		50,000,000	2,616,626,500
Z083 On 30/09/2019 Spot Bond			8.40000	74.05022	8.40000	74.03349			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT											94,155,160,913,947,000,009,158,451,075,670 003,215,757,919
Total for SPOT :											94,155,160,913,947,000.00 158,451,075,670 003,215,757,919

Contract 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									94,155,196,590,186,700.00	158,451,390,706	003,216,516,389
Total Options									0.00	0	75,609
Grand Total:									94,155,196,590,186,700.00	158,451,390,706	003,216,591,998