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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/05/2016			128.73197	128.73197	128.77847	128.77847			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/05/2016	128.99	Put			211.53000	0.21153	258,030		0.00	0	0
EL28	On	05/05/2016	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	129.00	Put			221.53000	0.22153	268,030		0.00	0	0
EL28	On	05/05/2016	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	129.01	Put			231.53000	0.23153	278,030		0.00	0	0
EL28	On	05/05/2016	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			10.10612	81.77663	10.13004	81.61397			0.00	0	6,569
ES33	On	05/05/2016			10.19681	79.38484	10.22142	79.22002			0.00	0	0
ES33	On	04/08/2016			10.28227	80.81535	10.30742	80.64937			0.00	0	0
Total ES33 Future											0.00	0	6,569
ES33	On	04/02/2016	10.00	Put			890.53000	0.89053	727,870		0.00	0	0
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			821.51000	0.82151	658,850		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			959.64000	0.95964	796,980		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	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			1,570.90000	1.57090	1,406,080		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			1,502.03000	1.50203	1,337,210		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			1,433.26000	1.43326	1,268,440		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	04/08/2016	Bond Future	10.26	Put			313.40000	0.31340	147,420		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			446.15000	0.44615	280,170		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			379.73000	0.37973	213,750		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,569
I2025	On	04/02/2016	Bond Future			123.83465	123.83465	123.88341	123.88341			0.00	0	950
I2025	On	05/05/2016	Bond Future			125.96002	125.96002	126.01063	126.01063			0.00	0	0
Total I2025 Future												0.00	0	950
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,126.59000	2.12659	2,175,350		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,106.59000	2.10659	2,155,350		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			2,116.59000	2.11659	2,165,350		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	39,980		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.63000	0.00063	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	49,980		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			20.63000	0.02063	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	29,980		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			10.63000	0.01063	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	950
I2033	On	04/02/2016	Bond Future			105.49965	105.49965	105.54024	105.54024			0.00	0	185
I2033	On	05/05/2016	Bond Future			106.33603	106.33603	106.37815	106.37815			0.00	0	0
Total I2033 Future												0.00	0	185
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			3,130.24000	3.13024	3,089,650		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			3,150.24000	3.15024	3,109,650		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			3,140.24000	3.14024	3,099,650		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			3,988.15000	3.98815	3,946,030		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			3,978.15000	3.97815	3,936,030		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			3,968.15000	3.96815	3,926,030		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			129.69439	129.69439	129.74430	129.74430			361,587,959.32	2,788	16,637
I2038	On	05/05/2016	Bond Future			131.92043	131.92043	131.97231	131.97231			0.00	0	0
Total I2038 Future												361,587,959.32	2,788	16,637
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			1,245.70000	1.24570	1,295,610		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			1,255.70000	1.25570	1,305,610		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			1,265.70000	1.26570	1,315,610		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			972.31000	0.97231	920,430		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			962.31000	0.96231	910,430		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			982.31000	0.98231	930,430		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												361,587,959.32	2,788	16,637
I2046	On	04/02/2016	Bond Future			131.41549	131.41549	130.89249	130.89249			294,239,282.11	2,239	11,598
I2046	On	05/05/2016	Bond Future			132.24252	132.24252	131.71165	131.71165			0.00	0	0
Total I2046 Future												294,239,282.11	2,239	11,598
I2046	On	04/02/2016	Bond Future	127.99	Call			2,902.49000	2.90249	3,425,490		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,892.49000	2.89249	3,415,490		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,882.49000	2.88249	3,405,490		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			1,721.65000	1.72165	2,252,520		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	05/05/2016	Bond Future	130.00	Call			1,711.65000	1.71165	2,242,520		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			1,701.65000	1.70165	2,232,520		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												294,239,282.11	2,239	11,598
I2050	On	04/02/2016	Bond Future			137.95012	137.95012	136.83953	136.83953			211,063,683.60	1,530	9,475
I2050	On	05/05/2016	Bond Future			140.31798	140.31798	139.18905	139.18905			0.00	0	0
Total I2050 Future												211,063,683.60	1,530	9,475
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			1,150.47000	1.15047	39,880		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			1,160.47000	1.16047	49,880		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			1,170.47000	1.17047	59,880		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,199.05000	1.19905	2,327,980		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			1,189.05000	1.18905	2,317,980		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			1,179.05000	1.17905	2,307,980		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												211,063,683.60	1,530	9,475
R186	On	04/02/2016	Bond Future			8.57131	114.87254	8.59961	114.65746		9.44	264,206,842.00	2,300	51,056
R186	On	05/05/2016	Bond Future			8.63282	116.83531	8.66209	116.61755		9.19	0.00	0	0
R186	On	04/08/2016	Bond Future			8.68667	113.63932	8.71674	113.42028		9.34	0.00	0	0
Total R186 Future												264,206,842.00	2,300	51,056
R186	On	04/02/2016	Bond Future	9.20	Put			535.23000	0.53523	480,010	9.65	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			2,630.98000	2.63098	2,734,680	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,497.32000	1.49732	1,385,940	9.44	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.83	Put			1,267.55000	1.26755	1,167,370	9.48	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			1,490.83000	1.49083	1,557,610	9.34	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			2,634.19000	2.63419	2,485,890	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Call			3,093.47000	3.09347	3,211,180	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			1,214.55000	1.21455	1,117,180	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			4,969.76000	4.96976	5,129,620	9.65	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			1,656.54000	1.65654	1,538,880	9.42	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			353.31000	0.35331	369,570	9.16	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,837.36000	5.83736	5,638,540	9.16	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Call			2,857.54000	2.85754	2,968,290	9.46	0.00	0	0

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R186	On	04/02/2016	Bond Future	8.80	Put			1,350.40000	1.35040	1,246,070	9.46	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			2,997.96000	2.99796	3,112,860	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Put			5,027.38000	5.02738	4,835,500	9.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,338.26000	1.33826	1,399,040	9.33	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			2,867.23000	2.86723	2,712,930	9.33	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			2,209.13000	2.20913	2,300,300	9.41	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			1,827.55000	1.82755	1,703,640	9.41	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			2,415.02000	2.41502	2,512,440	9.42	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,948.92000	8.94892	8,737,370	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			86.24000	0.08624	89,930	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,868.20000	8.86820	8,656,810	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			89.66000	0.08966	93,510	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,787.68000	8.78768	8,576,450	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			509.20000	0.50920	532,400	9.20	0.00	0	700
R186	On	04/02/2016	Bond Future	7.49	Call			82.94000	0.08294	86,470	9.11	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			3,265.03000	3.26503	3,358,210	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			2,614.45000	2.61445	2,489,870	9.19	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			4,297.85000	4.29785	4,137,970	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			1,898.31000	1.89831	1,956,980	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,249.87000	4.24987	4,090,780	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			438.67000	0.43867	454,060	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			3,676.92000	3.67692	3,779,120	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			2,292.49000	2.29249	2,176,930	9.23	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			1,841.64000	1.84164	1,898,730	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,047.30000	9.04730	8,844,930	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,346.16000	4.34616	4,185,490	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			1,869.84000	1.86984	1,927,720	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			2,882.17000	2.88217	2,948,420	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,399.91000	4.39991	4,247,120	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			2,818.44000	2.81844	2,882,950	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,484.48000	4.48448	4,329,950	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			2,850.20000	2.85020	2,915,390	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,442.06000	4.44206	4,288,210	9.25	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												264,206,842.00	2,300	83,484
R197	On	04/02/2016	Bond Future			294.21212	294.21212	293.63454	293.63454			0.00	0	714
R197	On	05/05/2016	Bond Future			299.26135	299.26135	298.67627	298.67627			0.00	0	0
Total R197 Future												0.00	0	714
R197	On	04/02/2016	Bond Future	297.00	Put			3,365.46000	3.36546	2,787,880		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	297.01	Put			3,375.46000	3.37546	2,797,880		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			3,355.46000	3.35546	2,777,880		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			1,323.73000	1.32373	738,650		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			1,333.73000	1.33373	748,650		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			1,313.73000	1.31373	728,650		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	714
R202	On	04/02/2016	Bond Future			241.52343	241.52343	241.61651	241.61651			1,274,760,663.54	5,278	42,393
R202	On	05/05/2016	Bond Future			245.66830	245.66830	245.76496	245.76496			0.00	0	0
Total R202 Future												1,274,760,663.54	5,278	42,393
R202	On	04/02/2016	Bond Future	239.99	Call			1,626.51000	1.62651	1,533,430		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			1,616.51000	1.61651	1,523,430		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			1,606.51000	1.60651	1,513,430		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			1,245.04000	1.24504	1,341,700		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			1,225.04000	1.22504	1,321,700		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			1,235.04000	1.23504	1,331,700		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												1,274,760,663.54	5,278	42,393
R2023	On	04/02/2016	Bond Future			8.34722	100.32506	8.36566	100.23019		7.10	106,043,588.42	1,057	9,869
R2023	On	05/05/2016	Bond Future			8.41179	98.11234	8.43096	98.01662		7.13	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.46605	99.87987	8.48570	99.78474		6.85	0.00	0	0
Total R2023 Future												106,043,588.42	1,057	9,869
R2023	On	04/02/2016	Bond Future	8.00	Put			2,474.58000	2.47458	2,400,220	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			586.65000	0.58665	607,620	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,437.05000	2.43705	2,363,150	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			556.67000	0.55667	576,720	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,512.43000	2.51243	2,437,610	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			571.52000	0.57152	592,030	6.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,469.76000	1.46976	1,487,360	7.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/05/2016	Bond Future	8.24	Put			2,428.61000	2.42861	2,350,490	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,491.42000	1.49142	1,509,380	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,399.77000	2.39977	2,322,010	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,513.27000	1.51327	1,531,590	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,371.15000	2.37115	2,293,750	7.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			2,966.80000	2.96680	2,888,240	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,789.51000	1.78951	1,806,690	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,938.42000	2.93842	2,860,470	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,810.73000	1.81073	1,827,870	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,910.55000	2.91055	2,832,560	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			1,768.77000	1.76877	1,785,340	6.79	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												106,043,588.42	1,057	9,869
R203	On	04/02/2016	Bond Future			7.34905	104.65408	7.39912	104.57924		1.67	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.42915	102.27416	7.48840	102.19885		1.47	0.00	0	0
R203	On	04/08/2016	Bond Future			7.46691	104.11696	7.53820	104.04262		1.20	0.00	0	0
Total R203 Future												0.00	0	15,947
R203	On	04/02/2016	Bond Future	7.25	Call			217.59000	0.21759	250,020	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			440.70000	0.44070	398,290	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			223.64000	0.22364	256,630	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			431.77000	0.43177	389,920	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			211.64000	0.21164	243,520	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			449.74000	0.44974	406,780	1.65	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			272.99000	0.27299	299,170	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			576.47000	0.57647	527,340	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			278.14000	0.27814	304,680	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			568.87000	0.56887	520,100	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			267.89000	0.26789	293,710	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			584.13000	0.58413	534,640	1.45	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			280.54000	0.28054	305,970	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			592.05000	0.59205	543,140	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			284.88000	0.28488	310,600	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			585.92000	0.58592	537,300	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			289.27000	0.28927	315,280	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			579.84000	0.57984	531,510	1.18	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,947
R2030	On	04/02/2016	Bond Future			8.99159	92.39179	9.00427	92.29762			0.00	0	9,973
R2030	On	05/05/2016	Bond Future			9.05623	93.97105	9.06922	93.87605			0.00	0	0
Total R2030 Future												0.00	0	9,973

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			1,991.02000	1.99102	1,896,850		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			1,914.58000	1.91458	1,820,410		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			1,838.24000	1.83824	1,744,070		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			507.81000	0.50781	412,810		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			434.21000	0.43421	339,210		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			581.50000	0.58150	486,500		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,973
R2032	On	04/02/2016	Bond Future			9.09611	95.86851	9.10876	95.76812			525,359,434.80	5,480	8,417
R2032	On	05/05/2016	Bond Future			9.15927	93.35069	9.17222	93.24938			0.00	0	0
R2032	On	04/08/2016	Bond Future			9.21643	95.03293	9.22951	94.93198			0.00	0	0
Total R2032 Future												525,359,434.80	5,480	8,417
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			3,409.21000	3.40921	3,308,820		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			3,325.69000	3.32569	3,225,300		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			3,242.27000	3.24227	3,141,880		0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			719.38000	0.71938	819,770		0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			0.00000	0.00000	0,000		0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			1,498.49000	1.49849	1,598,880		0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			1,360.68000	1.36068	1,259,370		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			1,280.88000	1.28088	1,179,570		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			1,440.58000	1.44058	1,339,270		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			1,795.01000	1.79501	1,694,060		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			1,715.75000	1.71575	1,614,800		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			1,874.38000	1.87438	1,773,430		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	44
Total For R2032									525,359,434.80	5,480	8,461
R2037 On 04/02/2016 Bond Future			9.24404	93.36612	9.26687	93.16794			0.00	0	51,499
R2037 On 05/05/2016 Bond Future			9.30633	94.96210	9.32975	94.76132			0.00	0	0
R2037 On 04/08/2016 Bond Future			9.36419	92.41461	9.38807	92.21240			0.00	0	0
Total R2037 Future									0.00	0	51,499
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			4,561.37000	4.56137	4,363,190		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Call			286.42000	0.28642	484,600		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	16
R2037 On 04/02/2016 Bond Future	9.43	Call			1,396.95000	1.39695	1,595,130		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.43	Put			0.00000	0.00000	0,000		0.00	0	16
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			4,748.48000	4.74848	4,550,300		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			4,654.86000	4.65486	4,456,680		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			2,981.08000	2.98108	2,780,300		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			2,891.20000	2.89120	2,690,420		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			2,801.45000	2.80145	2,600,670		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			1,265.17000	1.26517	1,062,960		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			1,178.87000	1.17887	976,660		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			1,092.70000	1.09270	890,490		0.00	0	0
Total R2037 Option									0.00	0	32
Total For R2037									0.00	0	51,531
R204 On 04/02/2016 Bond Future			7.72469	101.77319	7.75543	101.69520		3.12	569,929,864.00	5,600	35,420
R204 On 05/05/2016 Bond Future			7.80910	103.51211	7.84277	103.43361		2.84	0.00	0	0
R204 On 04/08/2016 Bond Future			7.87706	101.33807	7.91360	101.26050		2.65	0.00	0	0
Total R204 Future									569,929,864.00	5,600	35,420
R204 On 04/02/2016 Bond Future	7.49	Call			301.11000	0.30111	321,950	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			977.02000	0.97702	919,870	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			309.65000	0.30965	330,970	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			960.00000	0.96000	903,330	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Call			318.36000	0.31836	340,150	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Put			943.15000	0.94315	886,950	3.04	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
R204	On	05/05/2016	Bond Future	7.74	Call			677.80000	0.67780	720,000	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			917.64000	0.91764	881,340	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			688.61000	0.68861	731,460	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			905.08000	0.90508	869,430	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			699.80000	0.69980	743,020	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			892.91000	0.89291	857,630	2.84	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			736.66000	0.73666	766,450	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,084.59000	1.08459	1,036,810	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			746.29000	0.74629	776,370	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,072.91000	1.07291	1,025,420	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			727.11000	0.72711	756,620	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,096.35000	1.09635	1,048,290	2.62	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												569,929,864.00	5,600	35,420
R2040	On	04/02/2016	Bond Future			9.30384	97.32106	9.32666	97.10905			0.00	0	1,616
R2040	On	05/05/2016	Bond Future			9.36601	98.98461	9.38942	98.76978			0.00	0	0
R2040	On	04/08/2016	Bond Future			9.42389	96.25919	9.44776	96.04277			0.00	0	0
Total R2040 Future												0.00	0	1,616
R2040	On	04/02/2016	Bond Future	9.49	Call			1,495.57000	1.49557	1,707,580		0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			1,585.90000	1.58590	1,797,910		0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			1,676.08000	1.67608	1,888,090		0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,094.25000	1.09425	1,309,080		0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			914.17000	0.91417	1,129,000		0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,004.28000	1.00428	1,219,110		0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			381.04000	0.38104	597,460		0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			470.88000	0.47088	687,300		0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			560.59000	0.56059	777,010		0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,616
R2044	On	04/02/2016	Bond Future			9.32709	94.50742	9.34982	94.29412			94,507,420.00	1,000	18,852
R2044	On	05/05/2016	Bond Future			9.38737	96.12297	9.41069	95.90669			0.00	0	0

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	04/08/2016	Bond Future			9.44348	93.47120	9.46725	93.25326			0.00	0	0
Total R2044 Future												94,507,420.00	1,000	18,852
R2044	On	04/02/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	25
R2044	On	04/02/2016	Bond Future	8.99	Put			3,476.16000	3.47616	3,262,860		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			3,376.61000	3.37661	3,163,310		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			3,277.24000	3.27724	3,063,940		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			2,114.31000	2.11431	2,327,610		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			3,937.45000	3.93745	3,721,170		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			3,838.26000	3.83826	3,621,980		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			4,036.82000	4.03682	3,820,540		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			298.86000	0.29886	516,800		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			389.79000	0.38979	607,730		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			207.78000	0.20778	425,720		0.00	0	0
Total R2044 Option												0.00	0	25
Total For R2044												94,507,420.00	1,000	18,877
R2048	On	04/02/2016	Bond Future			9.30808	98.23531	9.32572	98.06531		15.18	0.00	0	56,208
R2048	On	05/05/2016	Bond Future			9.36385	95.48033	9.38192	95.30810		15.60	0.00	0	0
R2048	On	04/08/2016	Bond Future			9.41413	97.20059	9.43248	97.02749		15.29	0.00	0	0
Total R2048 Future												0.00	0	56,208
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	1,452,300	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			3,331.06000	3.33106	4,613,360	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	1,485,170	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			3,228.85000	3.22885	4,544,020	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	1,518,530	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			3,126.83000	3.12683	4,475,360	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			1,182.51000	1.18251	3,455,730	15.16	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			0.00000	0.00000	2,103,220	15.16	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			2,114.99000	2.11499	4,017,170	15.21	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			0.00000	0.00000	1,732,180	15.21	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	2,503,940	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			3,762.90000	3.76290	6,094,610	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	2,540,260	15.35	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			3,661.00000	3.66100	6,029,030	15.35	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	2,467,940	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			3,864.99000	3.86499	6,160,700	15.34	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			0.00000	0.00000	4,211,020	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			1,844.46000	1.84446	5,882,380	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			0.00000	0.00000	4,253,890	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			1,747.05000	1.74705	5,827,840	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			0.00000	0.00000	4,296,980	15.18	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			1,649.82000	1.64982	5,773,700	15.18	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												0.00	0	56,358
R207	On	04/02/2016	Bond Future			7.96222	98.12533	8.00268	97.99303		4.35	450,395,264.70	4,590	48,120
R207	On	05/05/2016	Bond Future			8.04544	99.80223	8.08881	99.66848		4.08	0.00	0	0
R207	On	04/08/2016	Bond Future			8.11564	97.95677	8.16191	97.82284		3.92	0.00	0	0
Total R207 Future												450,395,264.70	4,590	48,120
R207	On	04/02/2016	Bond Future	7.27	Call			95.98000	0.09598	106,670	4.16	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,525.92000	2.52592	2,404,310	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			205.97000	0.20597	226,800	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,898.61000	1.89861	1,787,140	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			212.61000	0.21261	234,020	4.21	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,871.89000	1.87189	1,761,000	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			219.42000	0.21942	241,410	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,845.36000	1.84536	1,735,050	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			764.73000	0.76473	824,180	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,503.98000	1.50398	1,429,680	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			777.40000	0.77740	837,460	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,485.56000	1.48556	1,411,870	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			455.76000	0.45576	496,360	3.99	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,101.95000	2.10195	2,008,800	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			752.18000	0.75218	811,040	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,522.54000	1.52254	1,447,650	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,065.55000	1.06555	1,117,710	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,535.18000	1.53518	1,453,410	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,078.93000	1.07893	1,131,560	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,519.47000	1.51947	1,438,170	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,052.27000	1.05227	1,103,960	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,550.99000	1.55099	1,468,750	3.87	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												450,395,264.70	4,590	48,225

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future			8.10829	96.80325	8.14270	96.66592		5.53	0.00	0	38,271
R208	On	05/05/2016	Bond Future			8.17972	95.05691	8.21603	94.91803		5.44	0.00	0	0
R208	On	04/08/2016	Bond Future			8.24033	96.76965	8.27838	96.63045		5.15	0.00	0	0
Total R208 Future												0.00	0	38,271
R208	On	04/02/2016	Bond Future	7.76	Call			393.64000	0.39364	428,090	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,934.76000	1.93476	1,831,880	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			372.29000	0.37229	405,300	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,994.78000	1.99478	1,890,460	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			382.86000	0.38286	416,580	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,964.65000	1.96465	1,861,040	5.41	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,033.02000	1.03302	1,074,860	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,863.01000	1.86301	1,765,970	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,049.06000	1.04906	1,091,460	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,840.43000	1.84043	1,743,950	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,017.15000	1.01715	1,058,430	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,885.77000	1.88577	1,788,170	5.38	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,218.32000	1.21832	1,260,680	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,242.54000	2.24254	2,145,700	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,233.67000	1.23367	1,276,480	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,220.86000	2.22086	2,124,470	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,203.10000	1.20310	1,245,000	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,264.36000	2.26436	2,167,060	5.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	38,271
R209	On	04/02/2016	Bond Future			9.14924	75.78086	9.17184	75.61745		14.53	0.00	0	41,102
R209	On	05/05/2016	Bond Future			9.20517	73.92724	9.22832	73.76166		14.87	0.00	0	0
R209	On	04/08/2016	Bond Future			9.25561	75.25952	9.27918	75.09260		14.59	0.00	0	0
Total R209 Future												0.00	0	41,102
R209	On	04/02/2016	Bond Future	8.74	Call			819.99000	0.81999	862,180	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,040.71000	4.04071	3,919,490	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			840.29000	0.84029	883,270	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,984.03000	3.98403	3,863,600	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			860.93000	0.86093	904,710	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,927.80000	3.92780	3,808,170	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			3,471.12000	3.47112	3,588,110	14.70	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,022.29000	1.02229	975,870	14.70	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			2,249.60000	2.24960	2,301,380	14.75	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,907.91000	3.90791	3,794,110	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,279.77000	2.27977	2,332,150	14.76	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,864.26000	3.86426	3,751,060	14.76	0.00	0	0

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	05/05/2016	Bond Future	8.25	Call			652.93000	0.65293	668,790	14.38	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			8,176.42000	8.17642	8,026,700	14.38	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,219.66000	2.21966	2,270,840	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,951.90000	3.95190	3,837,500	14.75	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			3,611.53000	3.61153	3,675,930	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,818.26000	3.81826	3,715,740	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			3,646.25000	3.64625	3,711,170	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,782.03000	3.78203	3,680,030	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			3,577.23000	3.57723	3,641,120	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,855.01000	3.85501	3,751,980	14.59	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												0.00	0	56,702
R210	On	04/02/2016	Bond Future			184.39336	184.39336	184.46578	184.46578			0.00	0	3,296
R210	On	05/05/2016	Bond Future			185.39257	185.39257	185.46775	185.46775			0.00	0	0
Total R210 Future												0.00	0	3,296
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			524.22000	0.52422	596,640		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			534.22000	0.53422	606,640		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			544.22000	0.54422	616,640		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			477.75000	0.47775	402,570		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			467.75000	0.46775	392,570		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			457.75000	0.45775	382,570		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,296
R211	On	04/02/2016	Bond Future			135.64775	135.64775	135.70148	135.70148			0.00	0	1,010
R211	On	05/05/2016	Bond Future			137.97600	137.97600	138.03170	138.03170			0.00	0	0
Total R211 Future												0.00	0	1,010
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			3,288.52000	3.28852	3,342,250		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			3,298.52000	3.29852	3,352,250		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			3,308.52000	3.30852	3,362,250		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			978.30000	0.97830	1,034,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			958.30000	0.95830	1,014,000		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			968.30000	0.96830	1,024,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,010
R212	On	04/02/2016	Bond Future			142.19149	142.19149	142.08485	142.08485			0.00	0	1,569
R212	On	05/05/2016	Bond Future			144.63205	144.63205	144.52471	144.52471			0.00	0	0
Total R212 Future												0.00	0	1,569
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			3,905.15000	3.90515	3,798,510		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			3,915.15000	3.91515	3,808,510		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			3,925.15000	3.92515	3,818,510		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			475.29000	0.47529	367,950		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			485.29000	0.48529	377,950		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			465.29000	0.46529	357,950		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			9.05259	86.43181	9.06529	86.34106		12.44	0.00	0	31,687
R213	On	05/05/2016	Bond Future			9.11202	84.36172	9.12501	84.27013		12.70	0.00	0	0
R213	On	04/08/2016	Bond Future			9.16498	85.88165	9.17811	85.79027		12.42	0.00	0	0
Total R213 Future												0.00	0	31,687
R213	On	04/02/2016	Bond Future	8.74	Call			1,029.17000	1.02917	1,040,570	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,398.27000	3.39827	3,318,920	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,052.79000	1.05279	1,064,560	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,347.65000	3.34765	3,268,670	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,076.77000	1.07677	1,088,910	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,297.48000	3.29748	3,218,870	12.23	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			1,741.72000	1.74172	1,756,770	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,517.96000	4.51796	4,441,420	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			1,767.55000	1.76755	1,782,890	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,470.04000	4.47004	4,393,790	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			1,793.84000	1.79384	1,809,470	12.50	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,422.67000	4.42267	4,346,710	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			2,981.89000	2.98189	3,003,090	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	8.99	Put			4,304.81000	4.30481	4,234,630	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			3,013.10000	3.01310	3,034,560	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,264.95000	4.26495	4,195,030	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			3,044.48000	3.04448	3,066,220	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,225.34000	4.22534	4,155,700	12.32	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,687
R214	On	04/02/2016	Bond Future			9.22593	76.43993	9.24347	76.30720		15.19	56,794,867.99	743	31,911
R214	On	05/05/2016	Bond Future			9.27933	74.45252	9.29727	74.31811		15.58	0.00	0	0
R214	On	04/08/2016	Bond Future			9.32714	75.79393	9.34535	75.65876		15.29	0.00	0	0
Total R214 Future												56,794,867.99	743	31,911
R214	On	04/02/2016	Bond Future	7.99	Call			63.11000	0.06311	63,950	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,630.00000	10.63000	10,498,110	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			65.69000	0.06569	66,590	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,538.83000	10.53883	10,407,000	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			68.37000	0.06837	69,320	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,447.93000	10.44793	10,316,150	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			2,557.64000	2.55764	2,615,480	15.12	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			1,759.86000	1.75986	1,684,970	15.12	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			2,985.51000	2.98551	3,051,070	15.17	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			1,451.76000	1.45176	1,384,590	15.17	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			2,146.02000	2.14602	2,207,980	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,426.42000	4.42642	4,353,970	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,175.97000	2.17597	2,238,450	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,377.79000	4.37779	4,305,860	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,116.32000	2.11632	2,177,750	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,475.44000	4.47544	4,402,460	15.45	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			3,551.90000	3.55190	3,632,360	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,264.24000	4.26424	4,209,530	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			3,586.80000	3.58680	3,668,190	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,223.90000	4.22390	4,170,120	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			3,517.16000	3.51716	3,597,210	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,304.87000	4.30487	4,249,750	15.29	0.00	0	0
Total R214 Option												0.00	0	50
Total For R214												56,794,867.99	743	31,961
Total for Bond												4,208,888,870.48	32,605	592,778
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract 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 I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
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

Contract 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 R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
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

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			500.62400	500.62400	499.98500	499.98500			0.00	0	449
GOVI	On	05/05/2016	GOVI			509.17600	509.17600	508.52600	508.52600			0.00	0	146
GOVI	On	04/08/2016	GOVI			518.24900	518.24900	517.59700	517.59700			0.00	0	0
Total GOVI Future												0.00	0	595
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			120,050.00000	12.00500	113,660,000		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			120,150.00000	12.01500	113,760,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			120,250.00000	12.02500	113,860,000		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			94,640.00000	9.46400	88,140,000		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			94,740.00000	9.47400	88,240,000		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			94,840.00000	9.48400	88,340,000		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			34,030.00000	3.40300	27,510,000		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			34,130.00000	3.41300	27,610,000		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			33,930.00000	3.39300	27,410,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	595
Total for GOVI												0.00	0	595
AL37	On	04/02/2016	Index Future			472.76300	472.76300	472.23700	472.23700			0.00	0	2
AL37	On	05/05/2016	Index Future			480.83900	480.83900	480.30400	480.30400			0.00	0	0
Total AL37 Future												0.00	0	2
Total For AL37												0.00	0	2
AL7T	On	04/02/2016	Index Future			552.64300	552.64300	551.82500	551.82500			0.00	0	0
AL7T	On	05/05/2016	Index Future			562.08300	562.08300	561.25100	561.25100			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			503.13400	503.13400	502.45500	502.45500			0.00	0	611
ALBI	On	05/05/2016	Index Future			511.72900	511.72900	511.03900	511.03900			0.00	0	0
ALBI	On	04/08/2016	Index Future			520.84800	520.84800	520.15400	520.15400			0.00	0	0
Total ALBI Future												0.00	0	611
Total For ALBI												0.00	0	611
IGOV	On	04/02/2016	Index Future			238.14200	238.14200	237.77700	237.77700			0.00	0	1,035

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 05/05/2016 Index Future			242.22800	242.22800	241.85800	241.85800				0.00	0	21
IGOV On 04/08/2016 Index Future			246.56500	246.56500	246.19100	246.19100				0.00	0	0
Total IGOV Future										0.00	0	1,056
Total For IGOV										0.00	0	1,056
ILBI On 04/02/2016 Index Future			644.52700	644.52700	643.85500	643.85500				0.00	0	157
ILBI On 05/05/2016 Index Future			655.58100	655.58100	654.89900	654.89900				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,826
JIBAR f On 18/11/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.54000	93.46000	6.54000	93.46000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.65000	93.35000	6.65000	93.35000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.71000	93.29000	6.71000	93.29000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.82000	93.18000	6.82000	93.18000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.98000	93.02000	6.98000	93.02000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.22000	92.78000	7.22000	92.78000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.72000	92.28000	7.72000	92.28000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.90000	92.10000	7.90000	92.10000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			101.33176	101.33176	101.57546	101.57546				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			99.84908	99.84908	99.87866	99.87866				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			99.97581	99.97581	100.03050	100.03050				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			99.63061	99.63061	99.77266	99.77266				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

Contract 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 Derivatives :										4,208,888,870.48	32,605	597,199
AA02 On 28/03/2016 Spot Bond				101.05391		100.99862				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.28914		101.22658				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			9.30000	101.47111	9.32500	101.32477				0.00	0	900,000,000
Total AA05 SPOT										0.00	0	900,000,000
Total For AA05										0.00	0	900,000,000
AA06 On 15/04/2021 Spot Bond				100.83721		100.77352				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.83500	99.57441	9.86500	99.37379				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	113.56300	10.00000	113.47400				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				99.94574		99.88202				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				98.84068		98.77408				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			9.69000	96.49224	9.71500	96.35493				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.52068	100.00000	9.45165				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.08872	10.84000	100.00167				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	9.96997	100.00000	9.91088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.43008	11.37000	102.33677				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	10.95327	100.00000	10.84988				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	92.51436	11.81000	92.33954				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	14.21054	100.00000	14.02185				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				100.79826		100.73079				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.84500	102.46137	8.88500	102.33412				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				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			2.75000	276.44428	2.78500	275.75182				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				101.55804		101.50045				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				102.11343		102.05200				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.48684		101.42090				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.52322		101.45562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.38208		99.32069				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.76309		100.70362				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.47724		100.41632				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.51784		100.45375				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.63778		100.57176				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.25253		100.18842				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.25898		100.19325				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			2.08000	179.17827	2.11500	178.83573				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	182.87248	2.17000	182.84013				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	192.89547	1.82000	192.86683				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.24125	84.12038	8.28125	83.99759				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.24125	84.12038	8.28125	83.99759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.40700		101.34113			0.00	180,000,000	60,000,000
Total ABN39 SPOT									0.00	180,000,000	60,000,000
Total For ABN39									0.00	180,000,000	60,000,000
ABN44 On 14/12/2015 Spot Bond				100.51000		100.49000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				99.23000		99.21000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				99.59000		99.57000			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				100.99520		100.93319			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				100.85589		100.79404			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				98.23000		98.20000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				97.48000		97.45000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				97.20000		97.17000			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				96.94000		96.91000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.14052		101.07831			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.84979		100.78322			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
Total ABN58 SPOT									0.00	0	50,000,000
Total For ABN58									0.00	0	50,000,000
ABN59 On 20/07/2016 Spot Bond				95.20000		95.16000			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				94.98000		94.94000			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			2.69000	113.98616	2.69000	113.96134			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			2.44000	168.19665	2.44000	168.16322			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			2.44500	222.46066	2.44500	222.41633			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				93.61000		93.56000			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			9.88500	90.88880	9.90000	90.74501		2,965,500,000,000.00		300,000,000	150,000,000
Total ABN67 SPOT								2,965,500,000,000.00		300,000,000	150,000,000
Total For ABN67								2,965,500,000,000.00		300,000,000	150,000,000
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.18000		106.10000			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				46.65000		46.38000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.15421		102.15421			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.55000		101.46000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				112.40000		112.04500				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	110.27738	9.63000	110.19240				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				105.29000		105.20000				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			9.91500	108.31032	9.94000	108.05424				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.21000	90.76565	9.24000	90.58198				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				105.75000		106.10000				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				129.29000		130.32000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.01000	107.66592	10.03500	107.41103			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				95.35000		95.31000			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				101.63853		101.57245			0.00	80,000,000	40,000,000
Total ABN91 SPOT									0.00	80,000,000	40,000,000
Total For ABN91									0.00	80,000,000	40,000,000
ABN92 On 31/01/2019 Spot Bond				100.46624		100.39849			0.00	80,000,000	40,000,000
Total ABN92 SPOT									0.00	80,000,000	40,000,000
Total For ABN92									0.00	80,000,000	40,000,000
ABS10 On 17/03/2018 Spot Bond			8.44500	104.75718	8.48500	104.60131		3,378,000,000,000.00	400,000,000	100,000,000	
Total ABS10 SPOT								3,378,000,000,000.00	400,000,000	100,000,000	
Total For ABS10								3,378,000,000,000.00	400,000,000	100,000,000	
ABS11 On 09/04/2021 Spot Bond			9.68500	100.08926	9.71500	99.88893		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.46000	99.50775	9.49500	99.30709		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.91500	99.10673	9.94500	98.88784		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			9.43500	99.77434	9.46500	99.58204		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			9.89500	99.67127	9.91000	99.51799		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			10.52000	99.57399	10.54500	99.33865		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.76000	99.51181	10.78500	99.26095				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.38000	95.55623	9.41500	99.44983				0.00	0	880,000,000
Total ABS6 SPOT										0.00	0	880,000,000
Total For ABS6										0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			10.51000	90.84998	10.53500	90.62628				0.00	0	3,570,000,000
Total ABS7 SPOT										0.00	0	3,570,000,000
Total For ABS7										0.00	0	3,570,000,000
ABS9 On 17/03/2016 Spot Bond			7.63000	102.22748	7.66000	102.15525				0.00	0	19,800,000
Total ABS9 SPOT										0.00	0	19,800,000
Total For ABS9										0.00	0	19,800,000
ABS12 On 07/12/2023 Spot Bond			2.15000	287.51867	2.18500	286.80702				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			2.27000	134.58861	2.27000	134.56385				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			2.22000	138.09568	2.24000	137.91521				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	0.01046	100.00000	0.01038				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	15.70241	100.00000	15.58732				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	93.09463	100.00000	92.38579				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				76.99051		76.78222				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	59.89995	100.00000	59.46092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.78831		102.71368				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				102.78831		102.71368				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				102.80366		102.72862				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				102.80366		102.72862				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				102.77295		102.69874				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				99.49619		99.44021				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.26719		101.20034				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.49287		101.42285				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.53546		101.46337				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.55254		101.47963				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.51828		101.44702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				101.44142		101.37389				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.67000	102.85243	9.70500	102.65385				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11E 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
ACL12C 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
ACL12E On 20/09/2016 Spot Bond				93.94216		93.88199				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				219.84123		220.20849				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				219.88068		220.24734				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				101.47559		101.40641				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E 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				99.80652		101.79952				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 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 ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				103.36132		103.28751				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.04190		102.96999				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	114.73100	10.00000	114.64100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.25960		102.19278				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				102.14085		102.07937				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.48076		101.41132				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.12441		102.06021				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2017 Spot Bond				101.45012		101.38218				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL153 On 20/03/2017 Spot Bond				101.39006		101.32502				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.76966	10.23000	101.68602				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/06/2017 Spot Bond				111.34400		110.82170				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/06/2019 Spot Bond			9.76500	104.26577	9.79000	104.11021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				101.44490		101.37720				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	122.85858	1.75000	122.84102				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.41386		101.34522				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.45646		101.38575				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.37124		101.30470				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.48963		101.41823				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				102.50383		102.44185				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.35590		101.29010				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.11645		102.04982				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				101.44794		101.37764				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				101.41481		101.34856				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.48750		101.41774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.50978		101.43894				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/12/2015 Spot Bond				101.40529		101.34719				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				101.51502		101.44393				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.51502		101.44393				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.59267		101.51529				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.42238		101.35333				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.59923		101.52408				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.76444		102.69448				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.59267		101.51529				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.14317		100.96936				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.54418		101.47168				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.52458		101.45053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				158.49668		158.75325				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				159.61918		159.87737				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				101.35559		101.29220				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				101.32520		101.26090				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.05548		99.99997				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.35760		101.29172				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.63924		99.57021				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				101.41386		101.34522				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.33885		101.27387				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.33714		101.27226				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.46019		101.39175				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.28138		100.21160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.64028		100.57039				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.62985		100.56110				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.97428		100.90650				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.95709		100.89053				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				101.76704		101.69576				0.00	0	300,000,000
Total ADCB01 SPOT										0.00	0	300,000,000
Total For ADCB01										0.00	0	300,000,000
ADCB0 On 31/07/2016 Spot Bond				100.49471		100.42433				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				100.55001		100.48171				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				99.90778		99.83857				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	87.17108	100.00000	86.57265				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	51.82470	100.00000	51.44897				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	16.34336	100.00000	16.22358				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.63488	100.00000	1.62302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	99.45504	100.00000	99.72677				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.73478		100.67068				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				100.76287		100.69632				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				100.85628		100.78160				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				100.71980		100.65699				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.18000	99.99089	8.22000	99.90996				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.91684		100.83688				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.06079		100.96828				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	38.31004	100.00000	37.90852				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	10.49913	100.00000	10.38909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.28500	99.63307	9.31000	99.48938				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.01000	109.36231	10.03500	109.13860				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.65000	103.11749	7.68000	103.04501				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.62500	97.70633	9.64000	97.54684				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.33290	100.00000	12.25120				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			10.39000	96.95030	10.40000	96.79777				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			2.69000	171.86178	2.69000	171.82414				0.00	0	10,000,000
Total AIRL01 SPOT										0.00	0	10,000,000
Total For AIRL01										0.00	0	10,000,000
ANG01 On 09/12/2016 Spot Bond				101.68474		101.61781				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.23680		101.17161				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.32815		101.25800				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				100.31055		100.24409				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 22/03/2016 Spot Bond				101.24357		101.18411				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				99.91320		99.86120				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				101.26984		101.21059				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				101.39006		101.32501				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				101.87229		101.78296				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				101.82862		101.77572				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										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
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				95.29000		95.24000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				101.57503		101.52226				0.00	0	0

Contract 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				114.93336		114.85671				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			2.69500	242.04397	2.69500	241.99085				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				100.20382		100.13361				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				113.21497		113.13285				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				100.28976		100.22227				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			2.71000	214.63857	2.71000	214.59120				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				101.26207		101.20085				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				101.23813		101.17634				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				100.86142		100.79916				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				100.83082		100.76577				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				100.74923		100.67942				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				100.60378		100.53427				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				100.54792		100.47953				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.67838		98.67399				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				99.82734		101.71521				0.00	0	100,000,000
Total ASN066 SPOT										0.00	0	100,000,000
Total For ASN066										0.00	0	100,000,000
ASN06: On 15/06/2018 Spot Bond				101.42420		101.36216				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				100.30292		100.23698				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				100.94315		100.89193				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				91.07905		89.63664				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				101.02335		100.96525				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				101.64541		101.56544				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				101.38829		101.32091				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				101.65418		101.58563				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				101.50756		101.43434				0.00	0	12,000,000
Total ASN083 SPOT										0.00	0	12,000,000
Total For ASN083										0.00	0	12,000,000
ASN08: On 03/09/2020 Spot Bond				99.75707		101.99531				0.00	0	100,000,000
Total ASN084 SPOT										0.00	0	100,000,000
Total For ASN084										0.00	0	100,000,000
ASN08: On 25/09/2018 Spot Bond				101.28135		101.21719				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				101.00392		100.93930				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				100.75495		100.68679				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				100.29750		100.22898				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				100.11863		100.05928				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	1.21820	100.00000	1.17132				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	49.96685	100.00000	49.63582				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	23.74684	100.00000	23.57279				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	23.84812	100.00000	23.67334				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	23.39232	100.00000	23.22087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	45.82338	100.00000	45.48753				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	64.22954	100.00000	63.75879				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	23.53697	100.00000	23.36446				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	43.39121	100.00000	43.07317				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	62.75748	100.00000	62.29751				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	1.88911	100.00000	1.87128				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	20.39887	100.00000	20.13093				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				101.43578		101.37533				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.23476		101.17487				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.44221		101.38075				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			9.16000	102.97317	9.18500	102.83522				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.21972		101.15781				0.00	0	60,000,000

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 BAW13 SPOT									0.00	0	60,000,000
Total For BAW13									0.00	0	60,000,000
BAW15 On 01/02/2016 Spot Bond				100.50421		100.44475			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				101.53097		101.46819			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				102.09689		102.03277			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.93500	103.00191	9.96500	102.80447		1,500,185,000,000.00		151,000,000	1,075,500,000
Total BAW19 SPOT								1,500,185,000,000.00		151,000,000	1,075,500,000
Total For BAW19								1,500,185,000,000.00		151,000,000	1,075,500,000
BAW20 On 15/01/2016 Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			10.03500	98.09861	10.06500	97.88423			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.15320		103.08772			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			8.99500	102.97445	9.03500	102.83211			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			10.88357	102.21961	10.89092	102.12771			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				101.63930		101.54887			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.93354	101.71460	10.93677	101.62410			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.94511	101.42633	11.97939	101.26498			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				101.67593		101.58343				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.67593		101.58343				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				101.67600		101.58351				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.13357	101.58991	11.14092	101.49655				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.03676	101.76354	11.03998	101.67202				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/06/2016 Spot Bond			11.06000	101.85796	11.06000	101.76666				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.22723	101.59862	10.23988	101.50833				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				102.16191		102.07916				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.58970		101.50217				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.58970		101.50217				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			11.95601	100.37055	11.97873	100.25495				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.77000	100.63709	11.81000	100.48436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.69500	99.07369	11.73500	98.91554				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.45645		101.37634				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.34091	9.28000	101.26441				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.54882		101.46105				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.63500	101.20736	11.66000	101.06924				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.50539		101.42010				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.54158		101.45422				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				101.54158		101.45422				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				108.75384		108.75384				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.48800		101.40371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.56583		101.47952				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.56583		101.47952				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.49090		101.40644				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.51499		101.43157				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.56593		101.47962				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				101.28782		101.21494				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			13.88357	102.65513	13.89092	102.53833				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.22487	102.38795	15.24239	102.24446				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			14.14271	102.15001	14.16341	102.01884				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				102.01044		101.89615				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.01044		101.89615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.01044		101.89615				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.08229		101.96387				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				101.75836		101.65859				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	46.51895	100.00000	46.25468				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.30548	100.00000	21.15101				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.39038	100.00000	19.24980				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.96937	100.00000	11.88259				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.96937	100.00000	11.88259				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.47154	100.00000	14.36662				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.53934	100.00000	12.44843				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	85.88235	100.00000	85.28037				0.00	0	0
Total BC100L SPOT										0.00	0	0
Total For BC100L										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.66584		100.60586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.94923		100.88957				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				100.76263		100.70291				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				100.13846		100.07908				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.39599	100.00000	10.31979				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.39599	100.00000	10.31979				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP98U On 20/11/2015 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99U On 04/12/2015 Spot Bond			100.00000	97.07447	100.00000	96.30607				0.00	0	0
Total BCP99U SPOT										0.00	0	0
Total For BCP99U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.05000	188.55133	2.08500	188.32636				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.53000	158.99289	8.55500	158.48359				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.53000	159.42150	8.55500	158.91573				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			8.91500	94.89051	8.94000	94.64503				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0: On 28/03/2018 Spot Bond			8.43500	98.34390	8.46000	98.22546				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7: On 21/11/2032 Spot Bond			100.00000	0.00054	100.00000	0.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1B2: On 23/11/2032 Spot Bond			100.00000	0.00054	100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000	200,000,000
Total BG1B2U SPOT								20,000,000,000,000.00		200,000,000	200,000,000	200,000,000
Total For BG1B2U								20,000,000,000,000.00		200,000,000	200,000,000	200,000,000
BG1E2: On 21/11/2032 Spot Bond			100.00000	0.00054	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.70605		100.64239				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				101.32107		101.26346				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				100.76405		100.69508				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				100.80863		100.73558				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				100.93296		100.84848				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	55.46655	100.00000	55.06442				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.51553		100.45120				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				100.52523		100.45968				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				100.52846		100.46251				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				100.56725		100.49641				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				100.61888		100.54155				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	54.26888	100.00000	53.87543				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y: On 30/10/2016 Spot Bond			100.00000	54.26888	100.00000	53.87543				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				101.52237		101.45707				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				101.55059		101.48405				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.49500	102.01747	8.53500	101.89841				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.63524		101.56496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.78555		101.70862				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	38.80888	100.00000	38.52444				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	38.80888	100.00000	38.52444				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.06966		100.99682				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.42000	98.28248	11.45500	98.08404				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.46967		100.39005				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			11.31000	98.84766	11.34500	98.64732				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.43500	102.22394	11.46500	102.02266				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				102.18097		102.10189				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			11.92500	102.06135	11.94000	101.89571				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				102.20256		102.12278				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			11.43500	101.58320	11.46500	101.38128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				106.09904		106.03616				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	100.63303	100.00000	99.86289				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.23658		100.17205				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				99.90849		99.84988				0.00	80,000,000	40,000,000
Total BID04 SPOT										0.00	80,000,000	40,000,000
Total For BID04										0.00	80,000,000	40,000,000
BID05 On 26/06/2019 Spot Bond				100.81951		100.75753				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			9.11500	102.73317	9.14000	102.58304				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC49 On 14/01/2016 Spot Bond				99.06177		99.00765				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				98.66259		98.60837				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				99.99988		99.93917				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	99.94322				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	99.91507				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.68944		100.61593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.70840		100.63285				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.68803		101.60968				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.85009		101.76541				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				102.97716		102.89165				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC01(On 24/11/2015 Spot Bond				99.98112		99.92448				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.76645		100.70793				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.65769		100.60027				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.52174		100.46470				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06(On 25/11/2015 Spot Bond				99.96339		99.90847				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC06(On 12/02/2016 Spot Bond				100.20603		100.14976				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06(On 23/11/2015 Spot Bond				100.00000	0.00000	99.94544				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC06(On 22/02/2016 Spot Bond				100.00000	0.00000	99.94257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07(On 09/12/2015 Spot Bond				99.70890		99.65432				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC07(On 09/03/2016 Spot Bond				101.32894		101.27092				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07(On 08/01/2016 Spot Bond				97.64594		97.49241				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC07(On 11/01/2016 Spot Bond				99.10860		99.05403				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC07(On 14/01/2016 Spot Bond				99.05334		98.99872				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC07(On 20/01/2016 Spot Bond				98.94392		98.88930				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC07(On 20/04/2016 Spot Bond				100.50383		100.44674				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC07(On 22/01/2016 Spot Bond				98.90781		98.85320				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC08(On 01/02/2016 Spot Bond				98.69821		98.64682				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08(On 05/02/2016 Spot Bond				98.65156		98.59690				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC08(On 14/12/2015 Spot Bond				99.62298		99.56912				0.00	0	0
Total BTC082 SPOT										0.00	0	0
Total For BTC082										0.00	0	0
BUS01(On 30/09/2016 Spot Bond			100.00000	61.00731	100.00000	60.56500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.25969		101.19325				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.30527		101.23636				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				101.43286		101.36745				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				100.08240		100.02054				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	20.32475	100.00000	20.17739				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.69500	104.67438	9.73500	104.55611				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				103.85097		103.77717				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			8.04500	101.56626	8.08500	101.48348				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.33500	93.54048	15.36000	93.37464				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.02703		97.93405				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.13500	99.50917	13.16000	99.34400				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			9.14500	100.52833	9.18500	100.39941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.02712		96.93962			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			13.13500	96.72753	13.16000	96.55767			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				96.19599		96.10148			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.36245		100.29798			0.00	36,000,000	12,000,000
Total CBL21 SPOT									0.00	36,000,000	12,000,000
Total For CBL21									0.00	36,000,000	12,000,000
CBL22 On 06/05/2020 Spot Bond			10.83500	92.30752	10.86500	92.12868			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				100.03347		100.04474			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				100.51123		100.43799			0.00	80,000,000	40,000,000
Total CBL24 SPOT									0.00	80,000,000	40,000,000
Total For CBL24									0.00	80,000,000	40,000,000
CCT01 On 23/06/2023 Spot Bond			10.43500	116.23103	10.46000	115.99602			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.49000	111.44163	10.51500	111.20357			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.34500	106.88038	10.37000	106.63960			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				102.42068		102.32615			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			11.89500	101.84310	11.93500	101.73375			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				103.39040		103.32544				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				103.76010		103.67962				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	114.73090	10.00000	114.64100				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.23423		101.15107				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				101.65464		101.57550				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				100.76884		100.68679				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	14.16548	100.00000	14.03322				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	20.83199	100.00000	20.67930				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	18.71558	100.00000	18.54083				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.24566		101.15721				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.34661		101.27269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.39755		101.32073				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.45626		101.37614				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				99.83107		102.14761				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				99.81694		102.31965				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				101.47572		101.40654				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.59093		101.53148				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.96264	10.11000	103.87909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				101.04757		100.98299				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	127.21423	2.76000	127.18582				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				103.22204		103.22204				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	127.14697	3.14000	127.11450				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.89364	8.25000	101.82539				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.92000	127.90125	2.94000	127.73624				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.52809	2.40000	126.50321				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				102.04776		101.95088				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.72000	100.67732	8.75000	100.58127				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.74496		100.67805				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.76433		100.69742				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.77000	100.68236	8.80000	100.58568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.77000	100.68236	8.80000	100.58568				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.82000	103.81629	8.85000	103.71335				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.51001		101.43917				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.65742		101.57945				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.15138		100.08680				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				99.97864		99.91500				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.28540	9.35000	102.20923				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.28540	9.35000	102.20923				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.81957		101.75679				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.57948		101.51533				0.00	0	100,000,000
Total CLN257 SPOT										0.00	0	100,000,000
Total For CLN257										0.00	0	100,000,000
CLN258 On 26/03/2017 Spot Bond				101.88286		101.82045				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.88286		101.82045				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.88286		101.82045				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.52393		101.45901				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.56500	101.75149	9.59000	101.60282				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.96868		100.90502				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN264 On 20/06/2017 Spot Bond				104.46942		104.40225				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN265 On 20/06/2017 Spot Bond				101.62098		101.55452				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0
CLN266 On 20/06/2017 Spot Bond				101.61254		101.54650				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN267 On 20/06/2017 Spot Bond				101.63487		101.56963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00011		99.93981				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				99.95208		99.88005				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				101.79256		101.72826				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				102.37277		102.31033				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				100.54536		100.47911				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				100.17671		100.11412				0.00	0	50,000,000
Total CLN289 SPOT										0.00	0	50,000,000
Total For CLN289										0.00	0	50,000,000
CLN289 On 26/06/2017 Spot Bond				101.57320		101.49837				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				101.42717		101.35166				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				102.95951		102.89210				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	114.73100	10.00000	114.64100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.25846		101.18323				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				101.41196		101.33727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.28801		101.21251				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				101.60772		101.53216				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				101.25863		101.18344				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				101.61165		101.53809				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				101.34634		101.27012				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				164.68212		164.68212				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				102.52226		102.45084				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				165.23026		165.23026				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				163.95687		163.95687				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				164.82738		164.82738				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				160.28999		160.28999				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				158.02641		158.02641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311: On 14/11/2022 Spot Bond				100.17024		100.09721				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313: On 14/11/2022 Spot Bond			11.16500	92.49683	11.18000	92.34627				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314: On 20/03/2023 Spot Bond			11.68500	93.90797	11.70000	93.75137				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315: On 30/06/2017 Spot Bond				101.28822		101.21532				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316: On 20/03/2023 Spot Bond				101.61309		101.53470				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317: On 14/11/2022 Spot Bond				100.16655		100.09510				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318: On 24/07/2017 Spot Bond				100.62263		100.55467				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319: On 30/04/2018 Spot Bond				100.51077		100.43661				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320: On 30/04/2018 Spot Bond			8.80500	100.54595	8.80500	100.47457				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321: On 20/12/2015 Spot Bond				101.42238		101.35333				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322: On 24/07/2017 Spot Bond				100.62860		100.55998				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323: On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.48542		101.41328				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.51096		101.43758				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.60968		101.53146				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.54437		101.47187				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				102.12661		102.02591				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				86.34524		86.15900				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				101.68150		101.60236				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.28822		101.21532				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				142.11423		142.11423				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.59023		100.52081				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.85951		101.76899				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.29549		101.22218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.11379		102.01371				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				101.74975		101.66731				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.35565		101.29225				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.56203		101.48615				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				100.58470		100.51592				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				100.29067		100.22375				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				101.25915		101.18791				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				100.56518		100.50015				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				99.85557		99.79335				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				100.55448		102.54918				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.59851		100.53231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				101.29961		101.23656				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.34500	102.95050	10.36000	102.78191				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				101.43363		101.36647				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.43119		100.35272				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.48500	104.75555	12.50000	104.57335				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.46508		100.38158				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.51500	104.71600	12.53000	104.53905				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	108.70339	10.02000	108.61678				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.46508		100.38158				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.65591		100.58434				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				101.71173		101.62848				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.41216		101.34604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.44131		101.37378				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.44147		101.37393				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.34198		101.26602				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.83500	101.89328	9.86500	101.69035				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.48707		101.40283				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.56714		101.49101				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	99.51524	10.98000	99.42761				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	101.90059	11.00000	101.81070				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.61252		101.53671				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				100.68866		100.62457				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.27500	100.80347	12.29000	100.62571				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.74231		101.65757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.44119		101.37366				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				100.71483		100.63845				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.53571		101.46362				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.14833		101.08417				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				101.35419		101.28848				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.39223		91.39223				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.43090		101.36144				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				99.80579		101.69328				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				101.55012		101.47482				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				101.96640		101.87061				0.00	0	0

Contract 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				100.16065		100.09174				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				100.15973		100.09121				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.43090		101.36144				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.60968		101.53146				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.22214		101.15526				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.20097		101.13303				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	99.91507				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.26890		101.20735				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				83.62001		83.62001				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.43942		101.36954				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				100.47313		100.42133				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				100.92149		100.84114				0.00	0	0

Contract 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				101.59267		101.51529				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				101.60118		101.52338				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				100.92615		100.84538				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				101.57565		101.49910				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				101.89855		101.80611				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				101.66071		101.57999				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				100.98658		100.90055				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	100.00000	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				101.62783		101.54865				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				101.49596		101.41126				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	43.16561	7.01000	43.14158				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				101.51053		101.42499				0.00	0	0

Contract 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				100.87727		100.78166				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				101.96493		101.84906				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				101.80442		101.69812				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				101.96493		101.84906				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				101.38434		101.30301				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				101.62028		101.51703				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				101.01656		100.93716				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				100.77831		100.70506				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				100.86600		100.76474				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	100.00000				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				100.50431		100.38726				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				100.52869		100.40598				0.00	0	0

Contract 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
CLN43: On 20/12/2020 Spot Bond				100.54957		100.42200				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43: On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				171.19459		170.61121				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			8.91500	94.89051	8.94000	94.64503				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.53000	158.99289	8.55500	158.48359				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.53000	159.42150	8.55500	158.91573				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.99678		100.92638				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.24932		101.18117				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.52713		101.45546				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.43113		101.36409				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.45005		101.38210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.98038		100.90913			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				101.44794		101.37764			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.62263		100.55467			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				101.32178		101.25766			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.40716		101.34128			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.39858		101.33312			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.40710		101.34122			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.44794		101.37764			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				99.92966		99.85935			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				100.95653		100.88358			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			8.90000	103.81323	8.93000	103.72236			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			8.89500	104.43240	8.93500	104.26860		194,266,800,000,000.00	21,840,000,000	8,000,000,000	

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 COJ04 SPOT									14,266,800,000,000.00	21,840,000,000	8,000,000,000
Total For COJ04									14,266,800,000,000.00	21,840,000,000	8,000,000,000
COJ05 On 05/06/2023 Spot Bond			9.73500	118.66655	9.76500	118.40330			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.11000	105.03409	8.14000	104.96274			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.04500	104.75551	10.07500	104.54695			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.12500	104.94448	10.14000	104.77492			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.49500	94.26490	10.51000	94.11371			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.26000	94.41011	11.28500	94.16915			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			11.26000	92.47640	11.28500	92.24224			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				99.85427		99.79155			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.76340	100.00000	11.67718			0.00	0	0
Total CPL011U SPOT									0.00	0	0
Total For CPL011U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				99.96050		99.90117			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.32120		101.25734			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				99.91250		99.84697			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.82171	100.00000	11.73507				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	15.39088	100.00000	15.27808				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	68.24174	100.00000	70.97319				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	23.24711	100.00000	22.72756				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.81000	98.91948	11.84000	98.63470				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38L On 10/06/2018 Spot Bond			100.00000	18.98460	100.00000	18.84546				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	10.29902	100.00000	10.22353				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	19.76055	100.00000	19.61573				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.50911		100.45993				0.00	3,000,000,000	3,000,000,000
Total DENG43 SPOT										0.00	3,000,000,000	3,000,000,000
Total For DENG43										0.00	3,000,000,000	3,000,000,000
DENG4 On 29/09/2017 Spot Bond			8.02000	99.06523	8.06000	98.93413				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				99.96320		99.90790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5On 03/03/2016 Spot Bond				99.81373		101.54822				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	73.55023	100.00000	73.14086				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				101.61154		101.54860				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				101.03882		100.97025				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				100.42417		100.36064				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				102.15024		102.08562				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.41161		100.34873				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.85611		101.76576				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				100.99819		100.89137				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				101.61819		101.53955				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				57.91075		57.75823				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.57500	101.57503	9.60500	101.37177				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.62000	103.09011	7.65000	103.01002				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.32000	103.19125	9.35500	102.99458				0.00	0	315,300,000
Total DV22 SPOT										0.00	0	315,300,000
Total For DV22										0.00	0	315,300,000
DV23 On 27/02/2023 Spot Bond			9.82500	103.25489	9.84000	103.09709				0.00	0	967,737,000
Total DV23 SPOT										0.00	0	967,737,000
Total For DV23										0.00	0	967,737,000
DV24 On 18/02/2024 Spot Bond			9.75500	102.16315	9.77000	102.00041				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.94000	103.79561	9.95000	103.64019				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC001 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC011 On 11/06/2016 Spot Bond				101.45719		101.39868				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.52828		100.47052				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				101.16194		101.10178				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC014 On 24/02/2016 Spot Bond				99.98066		99.92267				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC015 On 24/08/2016 Spot Bond				99.98047		99.92190				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC016 On 18/03/2016 Spot Bond				101.26070		101.20232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				101.27536		101.21631				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				100.13837		100.08511				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				100.98176		100.92241				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				100.67944		100.61792				0.00	100,000,000	100,000,000
Total DVF18 SPOT										0.00	100,000,000	100,000,000
Total For DVF18										0.00	100,000,000	100,000,000
E170 On 01/08/2020 Spot Bond			8.45000	123.37552	8.48500	123.14301				0.00	0	6,526,000,000
Total E170 SPOT										0.00	0	6,526,000,000
Total For E170										0.00	0	6,526,000,000
ECN20 On 14/03/2020 Spot Bond			9.48000	102.41935	9.51500	102.21910				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.63500	102.38219	9.66500	102.16288				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.87500	102.30364	9.89000	102.13842				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.94500	101.93145	2.94500	101.90690				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				99.04905		98.88909				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.81760		100.72163				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				100.85889		100.79483				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				100.64612		100.57018				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	18.43087	100.00000	18.18878				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			2.38000	103.07599	2.38000	103.05611				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			2.23000	126.34778	2.23000	126.32468				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			2.16000	114.87184	2.16000	114.85151				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.16000	115.67328	2.16000	115.65303				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			2.29500	105.35743	2.29500	106.47250				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			2.36000	103.48917	2.36000	103.46938				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			9.88500	105.83766	9.91500	105.64229				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.78500	105.91516	9.81500	105.70695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.31000	99.06970	10.33500	98.85023				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.57500	94.13853	10.58500	94.07140				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.71500	100.79926	10.72500	100.67014				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.41000	103.72246	10.43500	103.54951				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				99.84792		99.78289				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				101.46821		101.40635				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				100.36921		100.30352				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.35541		100.29215				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.07875		100.01963				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.81429		102.03346				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	12.70759	100.00000	12.53886				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	5.64782	100.00000	5.57283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				99.99996		99.94256				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.00000	0.00000	99.94174				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	99.93847				0.00	4,800,000,000	1,200,000,000
Total EPFC18 SPOT										0.00	4,800,000,000	1,200,000,000
Total For EPFC18										0.00	4,800,000,000	1,200,000,000
EPFC19 On 04/02/2016 Spot Bond				100.33125		100.27604				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.34348		100.28505				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.35690		100.29622				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				97.08710		96.99459				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.08845		100.01339				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.41500	97.42035	10.44000	97.28887				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.41844		98.34493				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.20276		100.24887				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	89.49397	100.00000	88.23938				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.13389		100.01496				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				100.14188		100.01898				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 ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS14 SPOT										0.00	0	0
Total For ERS14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.12656		100.06324				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.12086		100.06039				0.00	0	0
Total ERS16 SPOT										0.00	0	0
Total For ERS16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.12483		100.06237				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.12281		100.00942				0.00	0	0
Total ERS18 SPOT										0.00	0	0
Total For ERS18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.12120		100.00861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.12845		100.01228				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				100.13381		100.01496				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.22500	103.04304	8.25000	102.92045			24,895,430,000.00	3,026,800	38,415,600,000	
Total ES18 SPOT									24,895,430,000.00	3,026,800	38,415,600,000	
Total For ES18									24,895,430,000.00	3,026,800	38,415,600,000	
ES23 On 25/01/2023 Spot Bond			9.01000	108.41062	9.02500	108.25215			75,912,854,000.00	8,425,400	7,594,630,500	
Total ES23 SPOT									75,912,854,000.00	8,425,400	7,594,630,500	
Total For ES23									75,912,854,000.00	8,425,400	7,594,630,500	
ES26 On 02/04/2026 Spot Bond			9.38000	91.09731	9.40500	90.87660			52,285,996,000.00	5,574,200	18,039,600,000	
Total ES26 SPOT									52,285,996,000.00	5,574,200	18,039,600,000	
Total For ES26									52,285,996,000.00	5,574,200	18,039,600,000	
ES33 On 15/09/2033 Spot Bond			10.02000	80.65884	10.04000	80.45583			84,731,124,000.00	8,456,200	74,392,861,400	
Total ES33 SPOT									84,731,124,000.00	8,456,200	74,392,861,400	
Total For ES33									84,731,124,000.00	8,456,200	74,392,861,400	
ES42 On 25/04/2042 Spot Bond			10.12000	85.83078	10.13500	85.64170			34,183,336,000.00	3,377,800	62,784,434,300	
Total ES42 SPOT									34,183,336,000.00	3,377,800	62,784,434,300	
Total For ES42									34,183,336,000.00	3,377,800	62,784,434,300	
EXX01 On 19/05/2017 Spot Bond				99.18646		99.12094			0.00	0	0	
Total EXX01 SPOT									0.00	0	0	
Total For EXX01									0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				97.32029		97.25311			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				100.75439		100.69040			0.00	0	0	
Total FIFB02 SPOT									0.00	0	0	
Total For FIFB02									0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				101.22155		101.15718			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				100.00008		99.93857			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				99.83068		101.58484				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				103.24990		103.19045				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				101.48163		101.42268				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.26567		100.20774				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				99.96067		99.90172				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	99.93895				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				100.86845		100.80952				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.88887		100.82858				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11695	100.00000	0.11586				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	0.11695	100.00000	0.11586				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	10.85286	100.00000	10.77418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.56378	100.00000	10.48718				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				101.48463		101.42099				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				100.84278		100.76984				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.65386		101.58275				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.76663		101.69054				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.73500	100.36989	9.76000	100.22777				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.42863		101.37222				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				101.42856		101.37215				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				100.64020		100.57199				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				103.51900		103.44993				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.77885		101.71023				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				101.95855		101.88899				0.00	0	580,000,000

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 FRB13 SPOT									0.00	0	580,000,000
Total For FRB13									0.00	0	580,000,000
FRB14 On 02/06/2026 Spot Bond			10.53500	102.54969	10.56500	102.34182			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				102.07465		101.99526			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				101.24059		101.16037			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				101.25877		101.17732			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.58500	108.69661	10.61000	108.53888		211,700,000,000.00		20,000,000	10,000,000
Total FRBC21 SPOT								211,700,000,000.00		20,000,000	10,000,000
Total For FRBC21								211,700,000,000.00		20,000,000	10,000,000
FRBC2 On 21/12/2018 Spot Bond				102.66601		102.59222		0.00		0	0
Total FRBC22 SPOT								0.00		0	0
Total For FRBC22								0.00		0	0
FRBI22 On 31/01/2022 Spot Bond			2.22000	138.09568	2.24000	137.91521		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			2.18000	286.95237	2.21500	286.24167		0.00		0	5,000,000,000
Total FRBI23 SPOT								0.00		0	5,000,000,000
Total For FRBI23								0.00		0	5,000,000,000
FRBI25 On 31/01/2025 Spot Bond			2.40500	116.70049	2.40500	116.67775		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			3.01000	158.47288	3.01000	158.43407		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			3.20500	200.91569	3.20500	200.86332		0.00		0	0
Total FRBI33 SPOT								0.00		0	0
Total For FRBI33								0.00		0	0
FRBZ0 On 30/11/2020 Spot Bond			7.48700	69.05103	7.48800	69.03395		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ01:On 28/10/2024 Spot Bond			9.36600	44.07616	9.36600	44.06540			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ02:On 10/12/2024 Spot Bond			9.61000	42.69471	9.61000	42.68444			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC041:On 15/03/2017 Spot Bond			100.00000	40.29452	100.00000	39.75949			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC101:On 03/06/2021 Spot Bond				102.33111		102.24244			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC107:On 20/06/2017 Spot Bond				101.69863		101.61868			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				101.47577		101.40659			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113:On 20/06/2017 Spot Bond				101.61637		101.54039			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115:On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116:On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118:On 20/06/2017 Spot Bond				101.59267		101.51529			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119: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
FRC121:On 20/06/2017 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 FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				101.51947		101.44568				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				101.74147		101.65944				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: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
FRC12:On 20/06/2017 Spot Bond				101.56714		101.49101				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: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
FRC12:On 20/09/2017 Spot Bond				101.66412		101.58322				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: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
FRC13: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
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.04269		101.94313				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.98336		101.88673				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	32.44042	100.09221	32.20245				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.42579		101.35657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144: On 20/09/2017 Spot Bond				100.24995		100.24995				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				101.58198		101.50766				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	98.00000	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				101.59915		101.52400				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				101.46371		101.39511				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				101.49053		101.41815				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				101.94096		101.84642				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				101.46498		101.39385				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	67.17704	13.22500	67.10504				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				101.38318		101.31604				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				101.38488		101.31767				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				102.02418		101.92846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				101.44623		101.37603				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			3.63500	105.48189	3.63500	105.45092				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				101.50756		101.43434				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.50756		101.43434				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	99.92738				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				101.28822		101.21532				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				99.46991		99.39805				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				101.42238		101.35333				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.39000		101.32253				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				100.44274		100.36322				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				101.62160		101.54279				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				100.28014		100.21487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				68.02452		66.78255				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.70126		100.62477				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.85611		101.76576				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.87665		101.78806				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.37465		101.30794				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.49053		101.41815				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.49053		101.41815				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				101.43953		101.37892				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.11999		101.05625				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.17936		101.11218				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.04955		100.99061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.95030		100.88922				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.57225		101.49586				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.93259		100.87117				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.03034		100.97130				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.86921		100.80799				0.00	900,000,000	900,000,000
Total FRC198 SPOT										0.00	900,000,000	900,000,000
Total For FRC198										0.00	900,000,000	900,000,000
FRC19: On 10/04/2016 Spot Bond				100.87149		100.81011				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.80176		100.73368				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.73070		100.66875				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.80176		100.73368				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.72785		100.66615				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.39431		100.32416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.40065	8.75000	100.32984				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				103.36930		103.29844				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.28334	100.00000	11.20064				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.36456	100.00000	10.28859				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				96.78423		96.69532				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	12.70705	100.00000	12.61391				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.54161		101.46673				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	29.16179	100.00000	28.95037				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.31807		100.25000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	10.93894	100.00000	10.85877				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	28.25470	100.00000	28.04986				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.31803		100.24996				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond			100.00000	28.23005	100.00000	28.02539			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				100.31728		100.24936			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				100.30179		100.23720			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				100.43322		100.36479			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				100.40750		100.34314			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			3.03000	131.95815	3.05000	131.77809			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.27526		100.21190			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				100.27176		100.20922			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				100.27176		100.20922			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				100.06351		99.99993			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				101.53151		101.47086			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				101.40879		101.34732			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC229 On 30/03/2017 Spot Bond				101.42018		101.34216			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				101.56714		101.49101			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.26550		101.19994			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC232 On 15/07/2016 Spot Bond				100.79401		100.73184			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			3.89000	125.68905	3.91000	125.50537			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond				100.93376		100.82457			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.76166		101.69153			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				100.60743		100.53751			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			3.56000	128.11151	3.58000	127.93189			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.60597		101.53049			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.61000	127.75531	3.63000	127.57573			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			3.59000	127.89765	3.61000	127.71806			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			3.59000	132.55728	3.59000	132.51883			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			3.66000	144.14047	3.66000	144.09751			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				100.67890		100.60068			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.40711		101.34124			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.59573		101.52074			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				101.84925		101.76200			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				101.78418		101.70008			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.52969		101.45539			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.52799		101.45377			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				101.39179		101.33324			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				100.60496		100.51721			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	14.12911	100.00000	14.02556			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02U On 01/06/2016 Spot Bond			100.00000	62.75675	100.00000	62.29678			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	30.71177	100.00000	30.48667			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	51.05327	100.00000	50.57659			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	12.66110	100.00000	12.56930			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.01153		100.95942			0.00	0	0
Total FRJ16 SPOT									0.00	0	0
Total For FRJ16									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.74103		101.68226			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.95903		100.90212			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				100.83549		100.77438			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				99.67281		99.61237			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				99.68663		99.62495			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				102.80417		102.73626			0.00	1,020,000,000	510,000,000
Total FRJ25 SPOT									0.00	1,020,000,000	510,000,000
Total For FRJ25									0.00	1,020,000,000	510,000,000
FRS100 On 15/01/2024 Spot Bond			2.14300	108.16598	2.18300	106.94796			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			2.48000	116.09117	2.48000	116.06786			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				100.68174		100.62028			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	100.86699	10.38000	100.78275			0.00	0	332,820,000
Total FRS103 SPOT									0.00	0	332,820,000
Total For FRS103									0.00	0	332,820,000
FRS104 On 23/01/2024 Spot Bond			10.38000	100.86699	10.38000	100.78275			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				103.02595		102.94539			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			2.62000	113.34571	2.62000	113.32166			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.64500	216.52548	2.64500	216.47883			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			2.59000	113.92740	2.59000	113.90351			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.67500	215.65207	2.67500	215.60510			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.66254		100.58183			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			2.49000	115.88343	2.49000	115.86005			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.68000	112.19302	2.68000	112.16869			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.78200		52.25900			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.78500	110.20964	2.78500	110.18480			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			2.79500	212.20155	2.79500	212.15328			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.84500	210.78394	2.84500	210.73513			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.42000	102.04181	2.42000	102.02180			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.87500	209.93900	2.87500	209.88987			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.06000	105.21256	3.06000	105.18651			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			3.05000	157.81520	3.05000	157.77605			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			3.51000	97.61621	3.51000	97.58852			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			3.04000	157.97932	3.04000	157.94026			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0

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 11/11/2015 Spot Bond				103.65151					0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.10000	156.99751	3.10000	156.95793			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.38500	196.22815	3.38500	196.18087			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				91.04617		90.67251			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.44000	98.75273	3.44000	98.72527			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.41000	99.24477	3.41000	99.21742			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.22000	102.43165	3.22000	102.40497			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			2.91000	160.13096	2.91000	160.09305			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.15500	202.25149	3.15500	202.19960			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13(On 08/08/2016 Spot Bond				100.25925		100.20270			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14(On 19/09/2016 Spot Bond				99.54140		99.48627			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14(On 03/10/2016 Spot Bond				106.07862		106.06473			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.04000	157.97932	3.04000	157.94026			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.04000	157.97932	3.04000	157.94026			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.30000	284.70052	2.33500	283.99371			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			2.19000	286.76389	2.22500	286.05353			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.91000	273.57880	2.94500	272.89138			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			2.69000	134.49554	2.71000	134.31527			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				100.59452		100.52870			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22000	133.87318	2.24000	133.69822			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.80880		100.74003			0.00	30,000,000	10,000,000
Total FRS56 SPOT									0.00	30,000,000	10,000,000
Total For FRS56									0.00	30,000,000	10,000,000
FRS59 On 07/10/2016 Spot Bond				101.05121		100.98498			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				100.42286		100.35605			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			2.46000	113.22091	2.46000	113.19836			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	33.69336	104.97509	33.43549			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	37.42463	101.07593	37.14769			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	30.33581	100.44759	30.11259			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	35.73609	100.76967	35.47236			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			2.16500	120.97468	2.16500	120.95331			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			2.35000	117.23263	2.35000	117.21030			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.03395		99.03067			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			2.38000	116.94204	2.38000	116.91948			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				99.83849		102.05571			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			2.39000	358.59352	2.42500	357.70165			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				100.30479		100.23955			0.00	120,000,000	60,000,000
Total FRS94 SPOT									0.00	120,000,000	60,000,000
Total For FRS94									0.00	120,000,000	60,000,000
FRS96 On 24/08/2018 Spot Bond				99.91649		101.89237			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			7.41000	101.95532	7.44000	101.87064			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.07500	102.29425	8.11500	102.16074			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			8.46500	105.45146	8.49000	105.32506			0.00	0	1,710,000,000
Total FRX18 SPOT									0.00	0	1,710,000,000
Total For FRX18									0.00	0	1,710,000,000
FRX19 On 15/11/2019 Spot Bond			8.98000	100.25936	9.01500	100.07168		654,103,200,000.00		72,840,000	36,420,000
Total FRX19 SPOT								654,103,200,000.00		72,840,000	36,420,000
Total For FRX19								654,103,200,000.00		72,840,000	36,420,000
FRX20 On 01/10/2020 Spot Bond			9.29500	99.15534	9.32500	98.96777		2,044,900,000,000.00		220,000,000	110,000,000
Total FRX20 SPOT								2,044,900,000,000.00		220,000,000	110,000,000
Total For FRX20								2,044,900,000,000.00		220,000,000	110,000,000
FRX23 On 28/02/2023 Spot Bond			10.09500	89.90000	10.11000	89.75651		4,239,900,000,000.00		420,000,000	210,000,000
Total FRX23 SPOT								4,239,900,000,000.00		420,000,000	210,000,000
Total For FRX23								4,239,900,000,000.00		420,000,000	210,000,000
FRX24 On 10/12/2024 Spot Bond			10.25000	107.76754	10.27500	107.53131		3,485,000,000,000.00		340,000,000	170,000,000
Total FRX24 SPOT								3,485,000,000,000.00		340,000,000	170,000,000
Total For FRX24								3,485,000,000,000.00		340,000,000	170,000,000
FRX26 On 01/10/2026 Spot Bond			10.66000	93.99301	10.68500	93.76270		6,396,000,000,000.00		600,000,000	800,000,000
Total FRX26 SPOT								6,396,000,000,000.00		600,000,000	800,000,000
Total For FRX26								6,396,000,000,000.00		600,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			10.95000	94.47235	10.96000	94.32363			3,175,500,000,000.00	290,000,000	1,350,000,000
Total FRX30 SPOT									3,175,500,000,000.00	290,000,000	1,350,000,000
Total For FRX30									3,175,500,000,000.00	290,000,000	1,350,000,000
FRX31 On 21/02/2031 Spot Bond			11.07000	90.95636	11.08000	90.81001			2,999,970,000,000.00	271,000,000	271,000,000
Total FRX31 SPOT									2,999,970,000,000.00	271,000,000	271,000,000
Total For FRX31									2,999,970,000,000.00	271,000,000	271,000,000
FRX45 On 14/04/2045 Spot Bond			10.62000	77.36493	10.63500	77.19321			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.26128		101.20244			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.27845		101.21878			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				101.32131		101.25958			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.38994		101.32489			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.44140		101.37386			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				101.66424		101.58593			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.05526		99.99991			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				99.92436		99.86818			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				100.05742		99.99989			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2B1 On 20/08/2038 Spot Bond				100.05982		99.99986			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				100.06181		99.99984			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				100.07055		99.99972			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	2.26824	100.00000	2.25180			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	0.38055	100.00000	0.37779			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.70241	100.00000	15.58732			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	2.63443	100.00000	2.61512			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	0.44198	100.00000	0.43874			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.91429		100.84462				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.49500	101.08199	9.53500	100.95412				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				99.95869		99.89680				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				99.95732		99.89338				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				99.95678		99.89202				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				99.95321		99.88313				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				99.94884		99.87219				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				99.94610		99.86536				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										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				100.22083		100.16562				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.58492	100.00000	11.50001				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	23.92502	100.00000	23.74967				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	15.38853	100.00000	15.27573				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.06832	100.00000	9.97431				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.56664		100.50473				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				100.58830		100.52406				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				100.61517		100.54801				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.65244		100.58124				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				100.41272		100.35282				0.00	4,000,000,000	2,000,000,000
Total GRT02 SPOT										0.00	4,000,000,000	2,000,000,000
Total For GRT02										0.00	4,000,000,000	2,000,000,000
GRT04 On 15/09/2016 Spot Bond				101.95448		101.89546				0.00	9,800,000,000	4,900,000,000
Total GRT04 SPOT										0.00	9,800,000,000	4,900,000,000
Total For GRT04										0.00	9,800,000,000	4,900,000,000
GRT06 On 11/12/2017 Spot Bond				101.56882		101.50565				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				99.99996		99.93684				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.26236		101.19933				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				100.84041		100.77647				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	2,024,200,000
Total GRX01U SPOT										0.00	0	2,024,200,000
Total For GRX01U										0.00	0	2,024,200,000
GSIZ16 On 23/09/2016 Spot Bond				102.22335		102.16367				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				100.59621		100.51753				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	10.88732	100.00000	10.15963				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB02 On 13/09/2017 Spot Bond				101.50633		101.44281				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				100.44867		100.38476				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				100.25682		100.19197				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC24 On 14/01/2016 Spot Bond				100.75350		100.69837				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.31285		100.25764				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.07286	100.00000	9.94056				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.07286	100.00000	9.94056				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	10.68542	100.00000	10.54507				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	10.68542	100.00000	10.54507				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	11.47301	100.00000	11.32231				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.47301	100.00000	11.32231			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	12.43561	100.00000	12.27227			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.78471		100.71810			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				100.96710		100.89333			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04 On 17/02/2017 Spot Bond				100.25271		100.13326			0.00	0	10,000,000
Total HPF04 SPOT									0.00	0	10,000,000
Total For HPF04									0.00	0	10,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.37500	103.19265	9.41500	103.06942			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				100.06977		99.99975			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				100.06544		99.99983			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.66000	107.15016	8.69500	106.94003		8,851,157,376,000.00	1,022,073,600	1,162,876,300	
Total HWAY20 SPOT								8,851,157,376,000.00	1,022,073,600	1,162,876,300	
Total For HWAY20								8,851,157,376,000.00	1,022,073,600	1,162,876,300	
HWAY2 On 07/12/2023 Spot Bond			2.18000	286.95237	2.21500	286.24167		13,516,000,000,000.00	6,200,000,000	2,400,000,000	
Total HWAY23 SPOT								13,516,000,000,000.00	6,200,000,000	2,400,000,000	
Total For HWAY23								13,516,000,000,000.00	6,200,000,000	2,400,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.05000	295.93755	2.08500	295.13574		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			2.33500	101.54718	2.33500	101.52766		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			10.14500	95.42976	10.16500	95.19654		12,174,000,000,000.00	1,200,000,000	2,720,000,000	
Total HWAY34 SPOT								12,174,000,000,000.00	1,200,000,000	2,720,000,000	
Total For HWAY34								12,174,000,000,000.00	1,200,000,000	2,720,000,000	
HWAY3 On 31/07/2035 Spot Bond			10.14500	95.29897	10.16500	95.06343		20,290,000,000,000.00	2,000,000,000	1,000,000,000	
Total HWAY35 SPOT								20,290,000,000,000.00	2,000,000,000	1,000,000,000	
Total For HWAY35								20,290,000,000,000.00	2,000,000,000	1,000,000,000	
HWF02 On 30/09/2016 Spot Bond			100.00000	58.44899	100.00000	58.02059		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF05 On 09/10/2016 Spot Bond			100.00000	60.47484	100.00000	60.03639			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	51.57391	100.00000	51.20000		40,000,000,000,000.00		400,000,000	200,000,000
Total HWF06U SPOT								10,000,000,000,000.00		400,000,000	200,000,000
Total For HWF06U								10,000,000,000,000.00		400,000,000	200,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100			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			1.74000	123.32079	1.74000	123.30337		348,000,000,000.00		200,000,000	39,467,308,900
Total I2025 SPOT								348,000,000,000.00		200,000,000	39,467,308,900
Total For I2025								348,000,000,000.00		200,000,000	39,467,308,900
I2033 On 28/02/2033 Spot Bond			1.78500	104.05031	1.78500	104.03498			0.00	0	11,114,892,400
Total I2033 SPOT									0.00	0	11,114,892,400
Total For I2033									0.00	0	11,114,892,400
I2038 On 31/01/2038 Spot Bond			1.86000	129.24857	1.86000	129.22906		84,569,091,696,000.00		45,467,253,600	176,751,890,200
Total I2038 SPOT								14,569,091,696,000.00		45,467,253,600	176,751,890,200
Total For I2038								14,569,091,696,000.00		45,467,253,600	176,751,890,200
I2046 On 31/03/2046 Spot Bond			1.88000	129.61008	1.90000	129.02572		112,574,400,000,000.00		59,880,000,000	111,145,126,700
Total I2046 SPOT								12,574,400,000,000.00		59,880,000,000	111,145,126,700
Total For I2046								12,574,400,000,000.00		59,880,000,000	111,145,126,700
I2050 On 31/12/2050 Spot Bond			1.95500	137.54280	1.99000	136.37469		92,686,550,000,000.00		47,410,000,000	92,913,070,204
Total I2050 SPOT								12,686,550,000,000.00		47,410,000,000	92,913,070,204
Total For I2050								12,686,550,000,000.00		47,410,000,000	92,913,070,204
IBL21 On 15/03/2016 Spot Bond			8.32000	102.12450	8.35000	102.04698			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.24500	105.47398	8.28500	105.31891			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			8.14000	102.25043	8.17000	102.16260			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.42415		100.36062			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34 On 31/01/2017 Spot Bond			2.43000	134.34002	2.43000	134.31357			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.29000	137.55257	2.31000	137.37212			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.56115		101.50036			0.00	0	60,000,000
Total IBL38 SPOT									0.00	0	60,000,000
Total For IBL38									0.00	0	60,000,000
IBL39 On 02/04/2018 Spot Bond			8.36500	102.06728	8.40500	101.91397			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				101.92127		101.83043			0.00	0	3,990,000,000
Total IBL42 SPOT									0.00	0	3,990,000,000
Total For IBL42									0.00	0	3,990,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100			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			9.06500	100.57187	9.09000	100.43398			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.51000	94.96938	9.54500	94.78528			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				101.28593		101.22708			0.00	173,280,000	86,640,000
Total IBL48 SPOT									0.00	173,280,000	86,640,000
Total For IBL48									0.00	173,280,000	86,640,000
IBL49 On 02/04/2018 Spot Bond			8.89500	97.77229	8.93500	97.62060			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.50000	101.28249	9.53500	101.07685			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				100.37096		100.31057			0.00	140,000,000	70,000,000
Total IBL52 SPOT									0.00	140,000,000	70,000,000
Total For IBL52									0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				99.59995		99.53655			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			7.76500	101.91100	7.79500	101.82779			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			8.84500	100.78923	8.87000	100.65993			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.47484		100.40730			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				100.19865		100.13888			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			8.01500	102.91812	8.05500	102.80591			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.80500	103.54653	8.83000	103.40410			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			9.97500	104.24749	9.99000	104.08099			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.10453		101.04421			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				100.56088		100.50123			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				100.42996		100.36905			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				100.51850		100.45670			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL65 On 29/07/2021 Spot Bond				100.52857		100.46555				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				101.47786		101.41558				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			3.02000	132.03199	3.04000	131.85192				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.16243		101.10010				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	17.23352	100.00000	17.00716				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				100.07811		100.01948				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				100.08078		100.02013				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01382	100.00000	0.01373				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				100.68087		100.62205				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				100.30437		100.24198				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			9.56500	96.00112	9.59500	95.81548				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				100.11823		100.06071				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				99.54618		99.48568				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.36000	95.30544	10.38500	95.08747				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.21381		100.14880				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			11.24000	100.55263	11.25000	100.39027				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.55526	5.00000	101.51438				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.47338	5.00000	100.43272				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.76454	4.00000	100.73166				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.40118	4.00000	100.36859				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	63.73591	100.00000	63.27382				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	63.60796	100.00000	63.14681				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	63.60796	100.00000	63.14681				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	102.90407	9.20000	102.82877				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	8.66056	100.00000	8.59708			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				100.47130		100.38683			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	22.49975	100.00000	22.33662			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	27.41450	100.00000	27.21574			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	2.15951	100.00000	2.14715			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	9.71933	100.00000	9.64886			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	9.87912	100.00000	11.62022			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	11.74200	100.00000	11.65687			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.38661	100.00000	11.31117			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	43.07630	100.00000	42.76399			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.08316	100.00000	9.98799			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	17.23738	100.00000	17.07468			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
IN314U On 25/12/2015 Spot Bond			100.00000	95.21214	100.00000	94.49804				0.00	0	0
Total IN314U SPOT										0.00	0	0
Total For IN314U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	60.31604	100.00000	59.27697				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	82.73320	100.00000	81.64460				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	43.47489	100.00000	42.72596				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	32.08591	100.00000	31.53318				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	24.49326	100.00000	24.07133				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	87.32057	100.00000	86.69834				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	64.46852	100.00000	62.99605				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	64.46852	100.00000	62.99605				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.65000	99.89080	6.65000	99.87263				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.65000	99.76371	6.65000	99.74558				0.00	0	0
Total INA550 SPOT										0.00	0	0
Total For INA550										0.00	0	0
INA551 On 08/12/2015 Spot Bond			6.65000	99.63694	6.65000	99.61886				0.00	0	0
Total INA551 SPOT										0.00	0	0
Total For INA551										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA552 On 15/12/2015 Spot Bond			6.65000	99.51049	6.65000	99.49245			0.00	0	0
Total INA552 SPOT									0.00	0	0
Total For INA552									0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.75000	99.12014	6.75000	99.10197			0.00	0	0
Total INA601 SPOT									0.00	0	0
Total For INA601									0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.75000	98.99312	6.75000	98.97500			0.00	0	0
Total INA602 SPOT									0.00	0	0
Total For INA602									0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.85000	98.84982	6.85000	98.83149			0.00	0	0
Total INA603 SPOT									0.00	0	0
Total For INA603									0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.85000	98.59376	6.85000	98.57552			0.00	0	0
Total INA605 SPOT									0.00	0	0
Total For INA605									0.00	0	0
INA606 On 09/02/2016 Spot Bond			6.85000	98.46622	6.85000	98.44803			0.00	0	0
Total INA606 SPOT									0.00	0	0
Total For INA606									0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.23978		100.18386			0.00	0	0
Total INF547 SPOT									0.00	0	0
Total For INF547									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.88357	102.04137	10.89092	101.94963			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			10.88357	101.64606	10.89092	101.55468			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				101.51957		101.44704			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.49132		101.42022			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	100.89532	6.50000	100.84242			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING161 On 20/03/2017 Spot Bond				101.55012		101.47482				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.46034		101.39652				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.82524		100.76525				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	114.73100	10.00000	114.64100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.46639		101.39404				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				100.41036		100.34502				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING305 On 08/01/2016 Spot Bond				102.84749		102.79092				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				103.92740		103.86473				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.31916		100.23243				0.00	16,000,000	8,000,000
Total INLV01 SPOT										0.00	16,000,000	8,000,000
Total For INLV01										0.00	16,000,000	8,000,000
INLV02 On 20/10/2025 Spot Bond				100.93389		100.85188				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	86.49289	100.00000	85.88235				0.00	0	0
Total IP276U SPOT										0.00	0	0
Total For IP276U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100				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				100.88922		100.82491				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				100.90033		100.83520				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			8.32000	101.58743	8.35000	101.48058				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.12680		101.06388				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.15278		101.08837				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.17012		101.10473				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				100.82444		100.76172				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.86470						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.84038		100.77643				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPFC08 SPOT										0.00	0	0
Total For IPFC08										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.93500	97.72749	9.96500	97.52657				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			8.88500	102.97564	8.92500	102.83413			390,940,000,000.00	44,000,000	22,000,000
Total IPL6 SPOT												390,940,000,000.00	44,000,000	22,000,000
Total For IPL6												390,940,000,000.00	44,000,000	22,000,000
IPL7	On	05/04/2018	Spot Bond				101.05602		100.99229			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				100.93395		100.86806			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				99.97508		99.91445			0.00	0	0
Total IPL9 SPOT												0.00	0	0
Total For IPL9												0.00	0	0
IV015	On	20/09/2022	Spot Bond				102.63898		102.57040			0.00	58,000,000	29,000,000
Total IV015 SPOT												0.00	58,000,000	29,000,000
Total For IV015												0.00	58,000,000	29,000,000
IV016	On	06/12/2021	Spot Bond				101.91682		101.84369			0.00	0	0
Total IV016 SPOT												0.00	0	0
Total For IV016												0.00	0	0
IV017	On	31/01/2022	Spot Bond			2.97000	133.70480	2.99000	133.64171			469,260,000,000.00	158,000,000	79,000,000
Total IV017 SPOT												469,260,000,000.00	158,000,000	79,000,000
Total For IV017												469,260,000,000.00	158,000,000	79,000,000
IV019	On	31/03/2028	Spot Bond			3.60000	154.83727	3.60000	154.79199			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				101.26110		101.18912			0.00	0	0
Total IV022 SPOT												0.00	0	0
Total For IV022												0.00	0	0
IV023	On	11/07/2022	Spot Bond				101.01950		100.94746			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				100.82107		100.74777			0.00	0	0
Total IV024 SPOT												0.00	0	0
Total For IV024												0.00	0	0
IV025	On	12/09/2019	Spot Bond				101.69733		101.62550			0.00	50,000,000	25,000,000
Total IV025 SPOT												0.00	50,000,000	25,000,000
Total For IV025												0.00	50,000,000	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				99.43546		99.36166			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			3.74000	112.66249	3.74000	112.62846			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			3.74000	112.66249	3.74000	112.62846			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				101.85757		101.78234			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				99.82566		99.74860			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	10.47162	100.00000	10.33408			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.59500	107.44033	10.62000	107.29405			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.18375		102.10548			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			3.70000	147.55790	3.70000	147.51356			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.65000	99.72746	6.65000	99.70934			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.65000	99.98178	6.65000	99.98178			0.00	0	0
Total IVA551 SPOT									0.00	0	0
Total For IVA551									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.75000	99.85227	6.75000	99.85227			0.00	0	0
Total IVA601 SPOT									0.00	0	0
Total For IVA601									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA602 On 14/01/2016 Spot Bond			6.75000	99.59480	6.75000	99.59480				0.00	0	0
Total IVA602 SPOT										0.00	0	0
Total For IVA602										0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.85000	99.45870	6.85000	99.45870				0.00	0	0
Total IVA603 SPOT										0.00	0	0
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.85000	99.32892	6.85000	99.32892				0.00	0	800,000,000
Total IVA605 SPOT										0.00	0	800,000,000
Total For IVA605										0.00	0	800,000,000
IVA606 On 11/02/2016 Spot Bond			6.85000	99.19947	6.85000	99.19947				0.00	0	0
Total IVA606 SPOT										0.00	0	0
Total For IVA606										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	114.73100	10.00000	114.64100				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.53370		100.47234				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.00972		100.94890				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				100.05512		100.00001				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				100.00005		99.93612				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				99.85985		101.72787				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				100.91097		100.84668				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				100.91666		100.85196			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				100.92804		100.86252			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				100.87681		100.81498			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				100.76336		100.69851			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				100.54214		100.47749			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.37286		101.30864			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				100.14760		100.08463			0.00	0	200,000,000
Total IVC024 SPOT									0.00	0	200,000,000
Total For IVC024									0.00	0	200,000,000
IVC025 On 26/02/2016 Spot Bond				99.94512		99.89012			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				99.94569		99.89125			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.09097		101.02514			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				100.58741		100.52490			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.27845		101.21878			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				101.17804		101.11363			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.20738		101.14131			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.20737		101.14131			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.40500	102.91139	9.43000	102.75861			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	17.08510	100.00000	16.97252			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.11875	100.00000	12.03089			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.60500	101.98018	9.63500	101.77418			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				100.55209		100.48622			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.39383		101.33305			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				100.38522		100.31669			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				100.00010		99.93698			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				101.81562		101.75046			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				100.45191		100.38416			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				100.27318		100.21031			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				100.27634		100.20778			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				101.69405		101.63348			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.28252		101.21485			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				100.52524		100.46263			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				101.08954		101.02379			0.00	0	100,000,000
Total IVC058 SPOT									0.00	0	100,000,000
Total For IVC058									0.00	0	100,000,000
IVC059 On 09/06/2016 Spot Bond				101.57062		101.50935			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				100.47214		100.40500			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.21321		101.14534			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				100.15425		100.08846			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				100.33310		100.26179			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				101.55967		101.49271			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				101.69113		101.62391			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.39234		101.33025			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				100.41261		100.34743			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.55120		100.47271			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	80.21978	100.00000	99.72900			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				101.69860		101.63371			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				101.60948		101.54147			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				101.75217		101.68234			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				102.02219		101.94783			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				100.55398		100.47508			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				100.49938		100.41595			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			8.91000	134.15394	8.93500	133.83476			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.17555		101.11450			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.52103		99.45950			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				101.68800		101.62838			0.00	12,700,000,000	6,350,000,000
Total LBK06 SPOT									0.00	12,700,000,000	6,350,000,000
Total For LBK06									0.00	12,700,000,000	6,350,000,000
LBK07 On 16/09/2017 Spot Bond				101.34147		101.27890			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				100.87109		100.80401			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			10.53000	96.95521	10.56500	96.76389			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.34598	9.71000	102.26690			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				100.45676		100.39182			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.90500	100.17229	8.94500	100.03904		106,860,000,000.00		12,000,000	3,286,000,000
Total LGL02 SPOT								106,860,000,000.00		12,000,000	3,286,000,000
Total For LGL02								106,860,000,000.00		12,000,000	3,286,000,000
LGL03 On 03/04/2018 Spot Bond			9.09500	98.01782	9.13500	97.86442			0.00	0	250,000,000
Total LGL03 SPOT									0.00	0	250,000,000
Total For LGL03									0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			10.20000	98.68129	10.23500	98.47551			0.00	0	590,000,000
Total LGL04 SPOT									0.00	0	590,000,000
Total For LGL04									0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				101.69712		101.62529			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				102.17393		102.08130			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.82000	104.90051	7.85000	104.83144			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				102.36443		102.26346			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				101.69094		101.62373			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				99.94218		99.85595			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				100.06058		99.99982			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				102.14355		102.07378			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				102.29311		102.21843			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				101.37477		101.31472			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				99.69440		99.64047			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 18/01/2016 Spot Bond				98.99816		98.94449			0.00	0	0
Total MAQ076 SPOT									0.00	0	0
Total For MAQ076									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.19530		100.13663			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.53863		101.48168			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.54972		101.49236			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.06502		102.01439			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.20391		102.15037			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.50539		101.42010			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				101.03502		100.97644			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.63410		101.57360			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.29097		101.23555			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.58561		101.52828			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.11561		100.05504			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 17/04/2017 Spot Bond				100.57050		100.51029			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				100.27797		100.21848			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				100.23659		100.17560			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				101.50833		101.45050			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.84300		100.78367			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				100.86699		100.80432			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				100.12587		100.01097			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04: On 07/06/2019 Spot Bond				101.11038		101.04652			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				101.10458		101.04426			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				100.00000	0.00000	100.00000			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	92.62087	100.00000	91.91919			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	29.54962	100.00000	29.33538			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	28.65266	100.00000	28.44492			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	28.72915	100.00000	28.52086			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	27.56865	100.00000	27.36877			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	33.24835	100.00000	33.00730			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				100.51843		100.45663			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			9.01500	100.97916	9.04000	100.83425			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.08500	100.41667	9.11000	100.27201			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				101.01335		100.94971			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				102.96447		102.89709			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				103.09619		103.02582			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			8.18000	101.46943	8.22000	101.36952			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			9.05500	104.31924	9.08000	104.17687			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.86000	104.49062	9.89000	104.27261				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.26984		101.21059				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.31275		101.25143				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.88000	102.96221	9.91500	102.76815				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			9.10500	99.39120	9.14500	99.26305				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.77826		100.72029				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				102.60789		102.54907				0.00	0	0
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.43390		101.37036				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.73500	103.16954	9.76500	102.96533				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.09908		101.16993				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			11.56000	101.62889	11.58500	101.39359				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.00500	102.32755	11.02000	102.16851				0.00	0	1,000,000,000
Total MMIG05 SPOT										0.00	0	1,000,000,000
Total For MMIG05										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMS01 On 10/12/2016 Spot Bond			100.00000	39.28763	100.00000	38.99968			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.80500	99.39541	8.84500	99.26943			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.74500	105.71183	8.78500	105.57705		633,312,900,000.00		72,420,000	36,210,000
Total MTN04 SPOT								633,312,900,000.00		72,420,000	36,210,000
Total For MTN04								633,312,900,000.00		72,420,000	36,210,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.01349	100.89771	6.96223			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	7.10301	100.61875	7.05123			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.23476		101.17487			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				101.32008		101.25603			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.33714		101.27226			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.52289		101.44892			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				101.67772		101.59616			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.41358	100.00000	12.32259			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.29015	100.00000	13.19274			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			10.07500	91.13687	10.09000	90.99335			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			9.73500	103.32641	9.76500	103.13702			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			7.84500	101.65709	7.87500	101.57392			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			9.56000	97.37880	9.59500	101.62084		3,011,400,000,000.00	315,000,000	157,500,000	
Total NBK11A SPOT								3,011,400,000,000.00	315,000,000	157,500,000	
Total For NBK11A								3,011,400,000,000.00	315,000,000	157,500,000	
NBK12A On 19/03/2021 Spot Bond			9.18500	102.45742	9.21500	102.25679		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.67500	102.02068	9.69000	101.85664		774,000,000,000.00	80,000,000	80,000,000	
Total NBK13A SPOT								774,000,000,000.00	80,000,000	80,000,000	
Total For NBK13A								774,000,000,000.00	80,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.65051		100.59621			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 26/06/2021 Spot Bond			9.54500	102.73223	9.57500	102.52690		1,145,400,000,000.00		120,000,000	60,000,000
Total NBK14A SPOT								1,145,400,000,000.00		120,000,000	60,000,000
Total For NBK14A								1,145,400,000,000.00		120,000,000	60,000,000
NBK15I On 11/02/2022 Spot Bond			9.78500	97.90417	9.81500	97.69453		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				100.78905		102.64951		0.00		0	0
Total NBK15B SPOT								0.00		0	0
Total For NBK15B								0.00		0	0
NBK16I On 12/02/2025 Spot Bond			10.52000	96.33520	10.54500	96.11559		9,678,400,000,000.00		920,000,000	1,320,000,000
Total NBK16A SPOT								9,678,400,000,000.00		920,000,000	1,320,000,000
Total For NBK16A								9,678,400,000,000.00		920,000,000	1,320,000,000
NBK16I On 25/07/2016 Spot Bond				100.45207		100.39248		0.00	280,000,000	140,000,000	
Total NBK16B SPOT								0.00	280,000,000	140,000,000	
Total For NBK16B								0.00	280,000,000	140,000,000	
NBK17I On 22/04/2026 Spot Bond			10.69000	96.26955	10.71500	96.03761		1,069,000,000,000.00		100,000,000	1,150,000,000
Total NBK17A SPOT								1,069,000,000,000.00		100,000,000	1,150,000,000
Total For NBK17A								1,069,000,000,000.00		100,000,000	1,150,000,000
NBK17I On 28/11/2016 Spot Bond				99.94593		101.70418		0.00	0	0	0
Total NBK17B SPOT								0.00	0	0	0
Total For NBK17B								0.00	0	0	0
NBK18I On 01/06/2020 Spot Bond			9.51000	103.52131	9.54500	103.31686		0.00	0	0	0
Total NBK18A SPOT								0.00	0	0	0
Total For NBK18A								0.00	0	0	0
NBK18I On 20/03/2017 Spot Bond				101.03214		101.02929		0.00	3,000,000,000	3,000,000,000	
Total NBK18B SPOT								0.00	3,000,000,000	3,000,000,000	
Total For NBK18B								0.00	3,000,000,000	3,000,000,000	
NBK19I On 01/06/2022 Spot Bond			9.93500	103.21276	9.96500	102.99048		0.00	0	0	0
Total NBK19A SPOT								0.00	0	0	0
Total For NBK19A								0.00	0	0	0
NBK19I On 26/06/2017 Spot Bond				100.74439		100.68405		0.00	100,000,000	100,000,000	
Total NBK19B SPOT								0.00	100,000,000	100,000,000	
Total For NBK19B								0.00	100,000,000	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
NBK20/ On 01/06/2026 Spot Bond			10.76000	102.46440	10.78500	102.22398			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.21772		101.15465			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.96000	101.43649	10.98500	101.18847			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.25946		100.19899			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			10.07000	105.13572	10.07000	104.96957		402,800,000,000,000.00	40,000,000,000	95,200,000,000	
Total NBK22A SPOT								12,800,000,000,000.00	40,000,000,000	95,200,000,000	
Total For NBK22A								12,800,000,000,000.00	40,000,000,000	95,200,000,000	
NBK22I On 12/02/2018 Spot Bond				100.23100		100.16849			0.00	100,000,000	50,000,000
Total NBK22B SPOT									0.00	100,000,000	50,000,000
Total For NBK22B									0.00	100,000,000	50,000,000
NBK23/ On 19/11/2025 Spot Bond			10,685.00000	1.15104	10,685.00000	1.06556		5.40e+017	50,500,000,000	88,400,000,000	
Total NBK23A SPOT								5.40e+017	50,500,000,000	88,400,000,000	
Total For NBK23A								5.40e+017	50,500,000,000	88,400,000,000	
NBK23I On 12/02/2020 Spot Bond				100.23692		100.17279			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.94000	105.53293	10.94000	105.35248		515,274,000,000,000.00	47,100,000,000	66,600,000,000	
Total NBK24A SPOT								15,274,000,000,000.00	47,100,000,000	66,600,000,000	
Total For NBK24A								15,274,000,000,000.00	47,100,000,000	66,600,000,000	
NBK24I On 11/02/2022 Spot Bond				100.26191		100.19698			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				100.25300		100.18442			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.74049		100.67150			0.00	110,000,000	91,000,000
Total NBK26B SPOT									0.00	110,000,000	91,000,000
Total For NBK26B									0.00	110,000,000	91,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK27I On 01/06/2018 Spot Bond				101.73464		101.67430			0.00	0	100,000,000
Total NBK27B SPOT									0.00	0	100,000,000
Total For NBK27B									0.00	0	100,000,000
NBK28I On 19/11/2020 Spot Bond			100.00000	13.60004	100.00000	13.29609		810,000,000,000,000.00	38,100,000,000	44,600,000,000	
Total NBK28B SPOT								10,000,000,000,000.00	38,100,000,000	44,600,000,000	
Total For NBK28B								10,000,000,000,000.00	38,100,000,000	44,600,000,000	
NBK3A On 09/09/2019 Spot Bond			9.06500	109.64219	9.09000	109.47956		0.00	0	600,000,000	
Total NBK3A SPOT								0.00	0	600,000,000	
Total For NBK3A								0.00	0	600,000,000	
NBK4 On 28/10/2024 Spot Bond			11.08500	39.11591	11.11000	39.00360		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				100.81517		100.74584		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			7.89000	102.01179	7.92000	101.93724		0.00	0	0	
Total NBK9A SPOT								0.00	0	0	
Total For NBK9A								0.00	0	0	
NBK9B On 23/03/2016 Spot Bond				101.27153		101.21017		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN6 On 30/11/2015 Spot Bond				99.87065		99.81521		0.00	0	0	
Total NCLN61 SPOT								0.00	0	0	
Total For NCLN61								0.00	0	0	
NCLN6 On 02/12/2015 Spot Bond				99.81932		101.68631		0.00	0	0	
Total NCLN62 SPOT								0.00	0	0	
Total For NCLN62								0.00	0	0	
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN63 SPOT								0.00	0	0	
Total For NCLN63								0.00	0	0	
NCLN6 On 25/01/2016 Spot Bond				100.61383		100.54847		0.00	0	0	
Total NCLN64 SPOT								0.00	0	0	
Total For NCLN64								0.00	0	0	
NCLN6 On 29/01/2016 Spot Bond				100.55222		100.48635		0.00	0	0	
Total NCLN66 SPOT								0.00	0	0	
Total For NCLN66								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 27/05/2016 Spot Bond				96.44592		96.38860				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				100.15858		100.09093				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				101.36849		101.30448				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				101.52289		101.45853				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.25780		101.19912				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.23989		101.17974				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				101.23903		101.17893				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				100.49539		100.43393				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.42238		101.35333				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			10.25500	104.07545	10.28000	103.84988				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.41386		101.34522				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			10.29000	102.91502	10.31500	102.69134				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				101.42238		101.35333				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.28255		101.22033				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.30081		101.24007				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.43602		101.36630				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.45305		101.38250				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				99.80457		101.70404				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				100.98153		100.91683				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.41727		101.34847				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.00392		100.93930				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				100.69706		100.62274				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				100.82913		100.75586				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.26500	101.92212	10.29000	101.76827				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				98.46033		98.38366			0.00	3,000,000,000	1,500,000,000
Total NED16 SPOT									0.00	3,000,000,000	1,500,000,000
Total For NED16									0.00	3,000,000,000	1,500,000,000
NED17 On 14/10/2024 Spot Bond				105.31006		105.23243			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				100.92504		100.85072			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.42878		101.34856			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.43000	103.93800	11.46500	103.72193			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				100.90027		100.84499			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.43875	9.44500	114.35174			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	114.73100	10.00000	114.64100			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			2.20000	177.02480	2.23500	176.93017			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			2.60000	114.83558	2.60000	114.81139			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	193.51116	3.45000	193.47487			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			2.99000	111.20544	2.99000	111.17854				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			3.19000	145.36492	3.19000	145.32722				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			3.10000	156.99751	3.10000	156.95793				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			8.93000	104.65210	8.96500	104.44487				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.56000	103.19627	9.59500	102.98760				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.34991		100.29764				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00002		99.94536				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00008		99.94340				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00007		99.94460				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00010		99.94108				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.76000	104.20231	9.79500	103.94917				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00009		99.94220				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2049 Spot Bond				100.00008		99.94300			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				100.00002		99.93755			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			9.96000	103.17008	9.99500	102.95928			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				100.00009		99.94140			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00010		99.94100			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				100.00003		99.93409			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				100.00004		99.92606			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				100.00007		99.93098			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				100.00011		99.93981			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			8.85500	108.59590	8.88000	108.45011		10,626,000,000,000.00	1,200,000,000	600,000,000	
Total NRA018 SPOT								10,626,000,000,000.00	1,200,000,000	600,000,000	
Total For NRA018								10,626,000,000,000.00	1,200,000,000	600,000,000	
NRA02 On 31/10/2022 Spot Bond			9.66500	113.60766	9.69500	113.35785		11,598,000,000,000.00	1,200,000,000	600,000,000	
Total NRA022 SPOT								11,598,000,000,000.00	1,200,000,000	600,000,000	
Total For NRA022								11,598,000,000,000.00	1,200,000,000	600,000,000	
NRA02 On 31/05/2023 Spot Bond			2.09500	176.76487	2.13000	176.33775		36,453,000,000,000.00	17,400,000,000	8,700,000,000	
Total NRA023 SPOT								36,453,000,000,000.00	17,400,000,000	8,700,000,000	
Total For NRA023								36,453,000,000,000.00	17,400,000,000	8,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 30/11/2028 Spot Bond			11.16000	107.16387	11.18500	106.88994			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.49694		100.43968			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.37385		101.30959			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				99.86269		99.80398			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				99.77891		99.71830			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				100.60549		100.53846			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				99.83662		102.07868			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				99.78296		102.59136			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	16.45322	100.00000	20.04252			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				100.32592		100.26041			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.08000	97.23424	10.11500	97.04495			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				101.66812		101.59828			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			10.26500	99.98725	10.29500	99.80311			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.85500	99.40954	10.87000	99.25660			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.51000	98.79821	11.53500	98.56949			0.00	0	885,000,000
Total OML07 SPOT									0.00	0	885,000,000
Total For OML07									0.00	0	885,000,000
OML08 On 14/09/2025 Spot Bond				101.64728		101.57753			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.84500	102.32220	10.86000	102.16207			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.41000	101.79676	11.43500	101.55874			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	54.13741	100.00000	53.74491			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	114.73100	10.00000	114.64100			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				101.59100		101.53079			0.00	1,600,000,000	400,000,000
Total PMM17 SPOT									0.00	1,600,000,000	400,000,000
Total For PMM17									0.00	1,600,000,000	400,000,000
PMM19 On 13/05/2016 Spot Bond				106.29806		106.22714			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				99.82176		101.55329			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				99.82287		101.65385			0.00	1,200,000,000	300,000,000
Total PMM21 SPOT									0.00	1,200,000,000	300,000,000
Total For PMM21									0.00	1,200,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM22 On 04/05/2016 Spot Bond				100.36790		100.30865				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.21742		101.15697				0.00	30,000,000	10,000,000
Total PPC001 SPOT										0.00	30,000,000	10,000,000
Total For PPC001										0.00	30,000,000	10,000,000
PPC00 On 31/12/2018 Spot Bond				101.02838		100.96450				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.61620		100.55228				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.83500	103.99813	9.86500	103.78967				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				100.56164		100.49949				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				100.56819		100.50530				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				100.58275		100.51823				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				100.64527		100.57374				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				100.65979		100.58664				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				100.42137		100.35105				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			8.33000	43.93920	8.35500	43.80367			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			6.82000	107.71386	6.85000	107.62974		32,736,000,000,000.00	4,800,000,000	100,629,800,000	
Total R159 SPOT								32,736,000,000,000.00	4,800,000,000	100,629,800,000	
Total For R159								32,736,000,000,000.00	4,800,000,000	100,629,800,000	
R159P On 15/09/2016 Spot Bond			6.65000	94.83633	6.68000	94.76269		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.51000	118.52657	8.53500	118.25193		673,765,288,929,000.00	1,136,752,677,900	1,671,150,001,800	
Total R186 SPOT								673,765,288,929,000.00	1,136,752,677,900	1,671,150,001,800	
Total For R186								673,765,288,929,000.00	1,136,752,677,900	1,671,150,001,800	
R187P On 21/12/2026 Spot Bond			8.25000	40.84169	8.27500	40.70616		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			8.17000	38.02104	8.19500	37.88597		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			1.69000	296.37337	1.72500	295.64656		3,618,121,000,000.00	2,140,900,000	17,223,891,400	
Total R197 SPOT								3,618,121,000,000.00	2,140,900,000	17,223,891,400	
Total For R197								3,618,121,000,000.00	2,140,900,000	17,223,891,400	
R202 On 07/12/2033 Spot Bond			1.84500	241.49998	1.84500	241.46361		223,855,879,500,000.00	121,331,100,000	307,751,909,000	
Total R202 SPOT								223,855,879,500,000.00	121,331,100,000	307,751,909,000	
Total For R202								223,855,879,500,000.00	121,331,100,000	307,751,909,000	
R2023 On 28/02/2023 Spot Bond			8.27500	98.95370	8.29000	98.80788		822,132,114,245,000.00	341,043,155,800	409,578,984,100	
Total R2023 SPOT								822,132,114,245,000.00	341,043,155,800	409,578,984,100	
Total For R2023								822,132,114,245,000.00	341,043,155,800	409,578,984,100	
R203 On 15/09/2017 Spot Bond			7.24500	103.22358	7.28500	103.09522		822,335,603,480,000.00	251,530,104,000	1,025,502,684,400	
Total R203 SPOT								822,335,603,480,000.00	251,530,104,000	1,025,502,684,400	
Total For R203								822,335,603,480,000.00	251,530,104,000	1,025,502,684,400	
R2030 On 31/01/2030 Spot Bond			8.93000	95.08049	8.94000	94.93742		794,598,554,417,000.00	312,944,966,900	915,766,495,300	
Total R2030 SPOT								794,598,554,417,000.00	312,944,966,900	915,766,495,300	
Total For R2030								794,598,554,417,000.00	312,944,966,900	915,766,495,300	
R2032 On 31/03/2032 Spot Bond			9.03500	94.55806	9.04500	94.40916		865,820,753,128,500.00	95,829,635,100	171,989,334,900	
Total R2032 SPOT								865,820,753,128,500.00	95,829,635,100	171,989,334,900	
Total For R2032								865,820,753,128,500.00	95,829,635,100	171,989,334,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 28/02/2035 Spot Bond			9.13500	99.69766	9.15000	99.49155			496,578,600,000,000.00	54,360,000,000	714,090,000,000
Total R2035 SPOT									16,578,600,000,000.00	54,360,000,000	714,090,000,000
Total For R2035									16,578,600,000,000.00	54,360,000,000	714,090,000,000
R2037 On 31/01/2037 Spot Bond			9.18500	96.28847	9.20500	96.04224			969,439,264,814,000.00	323,292,244,400	662,784,186,000
Total R2037 SPOT									9,439,264,814,000.00	323,292,244,400	662,784,186,000
Total For R2037									9,439,264,814,000.00	323,292,244,400	662,784,186,000
R204 On 21/12/2018 Spot Bond			7.63500	104.36245	7.66000	104.23039			873,169,515,307,500.00	1,293,145,974,500	565,204,214,100
Total R204 SPOT									3,169,515,307,500.00	293,145,974,500	565,204,214,100
Total For R204									3,169,515,307,500.00	293,145,974,500	565,204,214,100
R2040 On 31/01/2040 Spot Bond			9.24500	100.43633	9.26500	100.17427			511,496,700,000,000.00	271,660,000,000	274,122,000,000
Total R2040 SPOT									11,496,700,000,000.00	271,660,000,000	274,122,000,000
Total For R2040									11,496,700,000,000.00	271,660,000,000	274,122,000,000
R2044 On 31/01/2044 Spot Bond			9.27000	97.53776	9.29000	97.27583			571,099,712,596,000.00	277,357,034,800	417,816,121,800
Total R2044 SPOT									1,099,712,596,000.00	277,357,034,800	417,816,121,800
Total For R2044									1,099,712,596,000.00	277,357,034,800	417,816,121,800
R2048 On 28/02/2048 Spot Bond			9.25000	96.89257	9.26500	96.67368			759,242,908,975,000.00	298,296,530,700	755,132,965,700
Total R2048 SPOT									9,242,908,975,000.00	298,296,530,700	755,132,965,700
Total For R2048									9,242,908,975,000.00	298,296,530,700	755,132,965,700
R207 On 15/01/2020 Spot Bond			7.88000	100.37539	7.91500	100.19191			245,922,857,872,000.00	411,919,144,400	952,033,036,100
Total R207 SPOT									15,922,857,872,000.00	411,919,144,400	952,033,036,100
Total For R207									15,922,857,872,000.00	411,919,144,400	952,033,036,100
R208 On 31/03/2021 Spot Bond			8.03500	95.48004	8.06500	95.29420			780,014,094,592,000.00	470,443,571,200	655,272,415,400
Total R208 SPOT									10,014,094,592,000.00	470,443,571,200	655,272,415,400
Total For R208									10,014,094,592,000.00	470,443,571,200	655,272,415,400
R209 On 31/03/2036 Spot Bond			9.09500	74.74502	9.11500	74.54441			253,435,712,091,500.00	357,716,955,700	805,001,529,500
Total R209 SPOT									3,435,712,091,500.00	357,716,955,700	805,001,529,500
Total For R209									3,435,712,091,500.00	357,716,955,700	805,001,529,500
R210 On 31/03/2028 Spot Bond			1.70000	181.86015	1.70000	181.83490			20,553,000,000,000.00	12,090,000,000	79,799,746,500
Total R210 SPOT									20,553,000,000,000.00	12,090,000,000	79,799,746,500
Total For R210									20,553,000,000,000.00	12,090,000,000	79,799,746,500
R211 On 31/01/2017 Spot Bond			1.73000	135.43254	1.73000	135.41352			3,460,000,000.00	2,000,000	25,416,310,100
Total R211 SPOT									3,460,000,000.00	2,000,000	25,416,310,100
Total For R211									3,460,000,000.00	2,000,000	25,416,310,100
R212 On 31/01/2022 Spot Bond			1.72000	142.04728	1.74000	141.86672			84,761,600,000,000.00	49,280,000,000	204,400,400,100
Total R212 SPOT									14,761,600,000,000.00	49,280,000,000	204,400,400,100
Total For R212									14,761,600,000,000.00	49,280,000,000	204,400,400,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.99000	85.25037	9.00000	85.11582			261,680,973,831,000.00	474,046,826,900	496,246,026,800
Total R213 SPOT									1,680,973,831,000.00	474,046,826,900	496,246,026,800
Total For R213									1,680,973,831,000.00	474,046,826,900	496,246,026,800
R214 On 28/02/2041 Spot Bond			9.17000	75.39510	9.18500	75.22435			366,389,178,595,000.00	149,006,453,500	983,550,501,600
Total R214 SPOT									6,389,178,595,000.00	149,006,453,500	983,550,501,600
Total For R214									6,389,178,595,000.00	149,006,453,500	983,550,501,600
R229C On 15/03/2016 Spot Bond			6.64000	97.98574	6.67000	97.92422			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.65000	94.83633	6.68000	94.76269			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.66000	99.49169	6.69000	99.43502			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.64000	96.30422	6.67000	96.23633			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.70000	93.15141	6.73000	93.07180			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			7.22000	89.42078	7.26000	89.31415			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.27000	86.21873	7.31000	86.09898			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			7.64000	82.43351	7.66500	82.33161			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.62000	79.44749	7.64500	79.33984			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.60000	76.58439	7.62500	76.47153			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C On 21/12/2019 Spot Bond			7.59000	73.80970	7.61500	73.69211			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			7.84000	70.33196	7.87500	70.17920			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			7.82000	67.74510	7.85500	67.58667			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			7.95500	64.72545	7.98500	64.57994			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			7.92500	62.35872	7.95500	62.20969			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			7.89500	60.09588	7.92500	59.94374			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			7.86500	57.93189	7.89500	57.77701			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.82500	55.90271	7.85500	55.74535			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			7.78500	53.96540	7.81500	53.80588			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			8.45000	49.17313	8.47500	49.03870			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.41000	47.34443	8.43500	47.20947			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			8.37000	45.60127	8.39500	45.46595			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C On 21/12/2025 Spot Bond			8.33000	43.93920	8.35500	43.80367			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			8.29000	42.35399	8.31500	42.21840			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			8.25000	40.84169	8.27500	40.70616			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			8.21000	39.39855	8.23500	39.26320			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			8.17000	38.02104	8.19500	37.88597			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.97206		101.90122			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				102.93515		102.85903			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				101.71944		101.64780			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.81214		101.73993			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	39.69528	100.00000	39.40748			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	22.55439	100.00000	22.39087			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	45.92863	100.00000	45.59199			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB5 On 10/12/2016 Spot Bond			100.00000	45.88385	100.00000	45.54754			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	23.89429	100.00000	23.72105			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	29.51158	100.00000	29.27630			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.96967	100.00000	8.89196			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	21.30290	100.00000	21.13307			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	15.67127	100.00000	15.54633			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	10.16009	100.00000	10.07908			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				101.58876		101.52476			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.40576		101.34598			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				100.33200		102.26074			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				99.91426		101.93880			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				99.96323		99.90793			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 24/03/2016 Spot Bond				101.22785		101.16635			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				99.96111		99.90281			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				99.95952		99.89885			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				100.54726		100.48673			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				100.94896		100.88861			0.00	400,000,000	100,000,000
Total RDFC26 SPOT									0.00	400,000,000	100,000,000
Total For RDFC26									0.00	400,000,000	100,000,000
REB01 On 21/05/2018 Spot Bond				100.00023		99.93751			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total REBC01 SPOT									0.00	0	0
Total For REBC01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.72301		100.65978			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	49.09305	100.00000	100.00000			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				101.96334		101.87725			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				101.42880		101.33964			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	24.45642	100.00000	24.27716			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES02 On 02/03/2019 Spot Bond			100.00000	15.56150	100.00000	15.44744			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	11.95621	100.00000	11.86859			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	10.57698	100.00000	10.49945			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				100.83114		100.76707			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				100.39541		100.32940			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				101.84147		101.78084			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.97245		100.91063			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				100.10196		102.03552			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				101.70652		101.64173			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				100.73675		100.67229			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI0€ 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				91.57590		91.41185			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				97.78759		97.58284				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				97.50305		97.28738				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				101.73833		101.64588				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				85.35910		85.23955				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				101.71621		101.54424				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.50515	12.35000	105.40213				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	14.91179	100.00000	14.80368				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				102.19342		102.12124				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	10.55468	100.00000	10.47733				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	57.38235	100.00000	56.96633				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	84.10138	100.00000	83.52403				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.76773	100.00000	13.71745				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	56.32426	100.00000	46.71631			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.30105		100.17181			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				59.41146		59.30533			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.35500	103.44731	9.38500	103.24257			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.79500	102.74193	9.81000	102.58004			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.34000	103.96352	10.35000	103.80723			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				99.44140		99.42844			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			8.02000	102.61823	8.05000	102.52331			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100			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				100.79175		100.73237			0.00	0	371,590,000
Total SBK13 SPOT									0.00	0	371,590,000
Total For SBK13									0.00	0	371,590,000
SBK14 On 01/12/2017 Spot Bond			9.49500	100.09111	9.53500	104.75914			0.00	0	62,840,000
Total SBK14 SPOT									0.00	0	62,840,000
Total For SBK14									0.00	0	62,840,000
SBK15 On 23/01/2022 Spot Bond				101.26066		101.19604			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				100.98092		100.91048				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				99.48962		99.41814				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				98.37696		98.30445				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				100.65552		100.58568				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				102.20732		102.12846				0.00	0	100,000,000
Total SBK20 SPOT										0.00	0	100,000,000
Total For SBK20										0.00	0	100,000,000
SBK21 On 28/01/2025 Spot Bond				100.35085		100.27164				0.00	0	50,000,000
Total SBK21 SPOT										0.00	0	50,000,000
Total For SBK21										0.00	0	50,000,000
SBK22 On 28/05/2025 Spot Bond				99.99826		99.92167				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.87500	98.44617	11.89000	98.28751				0.00	0	1,940,000,000
Total SBK23 SPOT										0.00	0	1,940,000,000
Total For SBK23										0.00	0	1,940,000,000
SBK24 On 19/10/2025 Spot Bond				100.94270		100.86234				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.13500	99.45197	9.16000	99.32710				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN33 On 15/09/2017 Spot Bond			8.64500	100.89427	8.68500	100.75812				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				101.45641		101.39402				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				101.09626		101.03009			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			8.19500	102.67160	8.23500	102.53609			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.99047		100.93606			0.00	20,000,000	10,000,000
Total SBS15 SPOT									0.00	20,000,000	10,000,000
Total For SBS15									0.00	20,000,000	10,000,000
SBS16 On 22/09/2018 Spot Bond				101.33404		101.27062			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.22199		102.15682			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.43500	107.41577	9.46500	107.20407		6,893,890,320,000.00	730,672,000	365,336,000	
Total SBS19 SPOT								6,893,890,320,000.00	730,672,000	365,336,000	
Total For SBS19								6,893,890,320,000.00	730,672,000	365,336,000	
SBS20 On 15/05/2026 Spot Bond			10.41000	97.95149	10.43500	97.71493		3,018,900,000,000.00	290,000,000	290,000,000	
Total SBS20 SPOT								3,018,900,000,000.00	290,000,000	290,000,000	
Total For SBS20								3,018,900,000,000.00	290,000,000	290,000,000	
SBS21 On 15/05/2026 Spot Bond				100.16442		100.09419		0.00	46,000,000	46,000,000	
Total SBS21 SPOT								0.00	46,000,000	46,000,000	
Total For SBS21								0.00	46,000,000	46,000,000	
SBS23 On 23/05/2017 Spot Bond				100.33101		100.27354		0.00	0	87,000,000	
Total SBS23 SPOT								0.00	0	87,000,000	
Total For SBS23								0.00	0	87,000,000	
SBS24 On 24/05/2019 Spot Bond				100.78900		100.72943		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			8.98500	99.63728	9.01000	99.49223		1,976,700,000,000.00	220,000,000	110,000,000	
Total SBS25 SPOT								1,976,700,000,000.00	220,000,000	110,000,000	
Total For SBS25								1,976,700,000,000.00	220,000,000	110,000,000	
SBS26U On 28/02/2017 Spot Bond			100.00000	35.89110	100.00000	35.65461		0.00	0	0	
Total SBS26U SPOT								0.00	0	0	
Total For SBS26U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			9.76500	104.61921	9.78000	104.45315			5,077,800,000,000.00	520,000,000	380,000,000
Total SBS27 SPOT									5,077,800,000,000.00	520,000,000	380,000,000
Total For SBS27									5,077,800,000,000.00	520,000,000	380,000,000
SBS28 On 23/04/2017 Spot Bond				100.51353		100.45392			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			9.01500	102.91552	9.04000	102.76690			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.42000	85.98044	10.44500	85.76723			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.57062		100.50953			0.00	0	50,000,000
Total SBS30 SPOT									0.00	0	50,000,000
Total For SBS30									0.00	0	50,000,000
SBS31 On 27/06/2027 Spot Bond			10.16000	101.85698	10.18500	101.60959			1,320,800,000,000.00	130,000,000	130,000,000
Total SBS31 SPOT									1,320,800,000,000.00	130,000,000	130,000,000
Total For SBS31									1,320,800,000,000.00	130,000,000	130,000,000
SBS32 On 19/09/2017 Spot Bond				101.28705		101.22697			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.32138		101.25964			0.00	400,000,000	200,000,000
Total SBS33 SPOT									0.00	400,000,000	200,000,000
Total For SBS33									0.00	400,000,000	200,000,000
SBS34 On 19/09/2024 Spot Bond			10.31000	100.57675	10.33500	100.35200			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.69724		100.63601			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				100.44513		100.38162			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			9.29000	98.04190	9.32500	97.85344			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			10.66000	93.81004	10.68500	93.59537			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.24000	92.33084	11.25000	92.18412			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.80500	94.80476	9.83500	94.60115		246,105,500,000.00		25,100,000	615,100,000
Total SBS4 SPOT								246,105,500,000.00		25,100,000	615,100,000
Total For SBS4								246,105,500,000.00		25,100,000	615,100,000
SBS40 On 12/11/2020 Spot Bond				100.23985		100.17492			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			9.91500	100.61640	9.93000	100.46177			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.58000	100.67802	10.60500	100.44046			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.76000	100.71756	10.78500	100.46419			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			7.30000	106.75734	7.33000	106.67631		1,606,000,000,000.00		220,000,000	110,000,000
Total SBS9 SPOT								1,606,000,000,000.00		220,000,000	110,000,000
Total For SBS9								1,606,000,000,000.00		220,000,000	110,000,000
SBSI11 On 07/12/2023 Spot Bond			2.30000	284.70052	2.33500	283.99371			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.34000	134.47978	2.34000	134.45427			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	33.49828	100.00000	33.25276			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	38.80888	100.00000	38.52444			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.00000	133.45973	3.00000	133.42734			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	100.89532	6.50000	100.84242			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				102.54402		102.48047			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.45496		102.39018			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.74500	103.50680	8.78500	103.37539			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				103.04303		102.97854			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.99204		100.92895			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS08 On 21/05/2016 Spot Bond				101.28596		101.22358			0.00	800,000,000	200,000,000
Total SHS08 SPOT									0.00	800,000,000	200,000,000
Total For SHS08									0.00	800,000,000	200,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	51.69915	100.00000	51.32433			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	114.73100	10.00000	114.64100			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				101.52552		101.46117			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				101.77377		101.71058			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	58.59249	100.00000	58.16304			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	64.34024	100.00000	63.86866			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	45.04473	100.00000	44.71815			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			9.58500	102.96566	9.62500	102.82086			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				100.80466		100.73447			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				99.99971		99.93579			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.20728		101.14248			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS24 On 29/06/2020 Spot Bond				101.25200		101.18473			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			9.93500	103.54901	9.96500	103.35824			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.23105		101.16267			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				100.21644		100.15140			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				100.22661		100.15851			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.07000	103.68513	8.10000	103.59695			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.28500	100.95768	9.31000	100.82427			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.64500	100.89427	8.68500	100.75812			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00005		99.94095			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				100.32266		100.26451			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	99.93765			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	99.93600			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG00 On 31/10/2016 Spot Bond				100.13498		100.06498			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			7.94500	104.84126	7.98500	104.75091			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.88066		100.82065			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				100.81796		100.75393			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.71000	95.02890	9.74000	94.85345			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 01/03/2017 Spot Bond				99.82785		101.82742			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.30537		101.23646			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				100.63277		100.56536			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.60500	89.24542	9.63500	89.06253			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			9.60500	89.24542	9.63500	89.06253			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			9.30000	95.64504	9.33500	95.46099			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				101.49126		101.42462			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 15/09/2017 Spot Bond			8.12500	101.75115	8.16500	101.61784				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			2.62000	114.64620	2.62000	114.62188				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			8.94500	100.88311	8.97000	100.74568				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	99.93146	8.50000	99.86296				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.53000	104.23568	11.36500	98.96421			78,975,000,000,000.00	7,500,000,000	7,500,000,000	
Total SSN017 SPOT									'8,975,000,000,000.00	7,500,000,000	7,500,000,000	
Total For SSN017									'8,975,000,000,000.00	7,500,000,000	7,500,000,000	
SSN01: On 02/09/2016 Spot Bond				99.82747		101.61284				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			10.86000	73.12974	10.87000	73.00790				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				100.73179		100.66575				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				100.78296		100.72002				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				101.35032		101.28261				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				100.87233		100.80224				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				101.44995		101.37076				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0

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 24/05/2017 Spot Bond				99.97781		99.91129			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				101.51459		101.44541			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				99.80586		101.80485			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03(On 17/11/2020 Spot Bond				100.13631		100.06767			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SY126C(On 18/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1260 SPOT									0.00	0	0
Total For SY1260									0.00	0	0
SY1262(On 26/02/2016 Spot Bond				99.94216		101.64673			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SY1263(On 08/12/2015 Spot Bond				99.72710		99.67251			0.00	0	0
Total SY1263 SPOT									0.00	0	0
Total For SY1263									0.00	0	0
SY1264(On 10/12/2015 Spot Bond				99.69082		99.63626			0.00	0	0
Total SY1264 SPOT									0.00	0	0
Total For SY1264									0.00	0	0
SY1265(On 17/12/2015 Spot Bond				99.56308		99.50847			0.00	0	0
Total SY1265 SPOT									0.00	0	0
Total For SY1265									0.00	0	0
SY1266(On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1266 SPOT									0.00	0	0
Total For SY1266									0.00	0	0
SY1267(On 27/01/2016 Spot Bond				98.81626		98.76163			0.00	0	0
Total SY1267 SPOT									0.00	0	0
Total For SY1267									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY126€ On 28/01/2016 Spot Bond				98.79847		98.74386				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY126€ On 03/02/2016 Spot Bond				98.68753		98.63284				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SY127C On 16/02/2016 Spot Bond				98.44492		98.39004				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				98.44464		98.38974				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1272 On 15/12/2015 Spot Bond				99.60073		99.54866				0.00	0	0
Total SY1272 SPOT										0.00	0	0
Total For SY1272										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				98.41037	100.00000	80.21978				0.00	6,000,000,000	6,000,000,000
Total SY1273 SPOT										0.00	6,000,000,000	6,000,000,000
Total For SY1273										0.00	6,000,000,000	6,000,000,000
SZ25 On 30/09/2025 Spot Bond			9.16000	100.28301	9.18500	100.05054				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	99.93641				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				100.00015		99.93824				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.53000	100.73605	9.56500	100.55236				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	81.23111	100.00000	99.45946				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				100.67307		100.63409				0.00	3,600,000,000	900,000,000
Total TFS110 SPOT										0.00	3,600,000,000	900,000,000
Total For TFS110										0.00	3,600,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS112 On 02/05/2016 Spot Bond				100.41460		100.35556				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.65423		101.44877				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.22697		101.16979				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.71328		100.65220				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.49741		100.43880				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				100.50088		100.44187				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.00977		100.94758				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.03445		100.97070				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				100.11691		100.05842				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			7.75000	103.38773	7.75000	103.32367				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	100.65785				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.67495			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	102.70752	7.83000	102.64324			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	100.64843			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	100.66982			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	88.70145	7.39000	102.49555			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	100.64843			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	100.66982			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	89.02728	7.16000	102.41832			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	100.71169			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	100.70827			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	100.79012			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	100.80029			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.11164				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.07376				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	100.64757				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	100.67495				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.01673	8.73000	102.94499				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	100.42814				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	100.66982				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			9.13000	91.61581	9.13000	100.61189				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28116				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	100.68955				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71339				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	100.70400				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	100.72072				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.78841				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.80634				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.77608				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.05270				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.05606				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.06499				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	99.93723				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	99.93518				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.51500	100.49075	9.51500	101.17317				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	99.93641				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	99.93354				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			9.42500	99.41797	9.42500	99.34336			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	99.94143			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	99.93824			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.53500	89.18446	9.53500	98.24079			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.92985			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	99.92985			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.93466			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	99.93466			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.92328			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.92328			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.92830			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				100.00000	0.00000	99.92838			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	99.89661				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	99.89661				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.07710				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	99.90313				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	99.93830				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	99.93649				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	99.93354				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.66500	98.75837	9.66500	98.74870				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	99.92985				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	99.92410				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	99.92656				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.69042				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A On 18/04/2036 Spot Bond			101.06155	6.30142	101.06155	6.25531				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	100.79949				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.67743				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.90964				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	100.67743				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.68609				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	100.69042				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0

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 18/07/2016 Spot Bond				100.00000	0.00000	100.67223				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	100.68609				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	100.73370				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	100.73370				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	100.73370				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	100.80289				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	100.82017				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	100.79856				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	101.14325				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	101.16472				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.15613				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.73500	91.93809	9.73500	91.83366				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R On 25/11/2020 Spot Bond			10.00000	114.73100	10.00000	114.64100			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			8.27500	101.96808	8.27500	101.89995		827,500,000,000.00		100,000,000	48,900,000,000
Total TN17 SPOT								827,500,000,000.00		100,000,000	48,900,000,000
Total For TN17								827,500,000,000.00		100,000,000	48,900,000,000
TN20 On 17/09/2020 Spot Bond			9.59500	105.33013	9.59500	105.24880		4,797,500,000,000.00		500,000,000	40,133,699,500
Total TN20 SPOT								4,797,500,000,000.00		500,000,000	40,133,699,500
Total For TN20								4,797,500,000,000.00		500,000,000	40,133,699,500
TN20U On 14/04/2020 Spot Bond			100.00000	2.48122	100.00000	2.46323		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			10.09000	104.31358	10.09000	104.22899		0.00		0	21,022,500,000
Total TN23 SPOT								0.00		0	21,022,500,000
Total For TN23								0.00		0	21,022,500,000
TN25 On 19/08/2025 Spot Bond			10.44500	96.75719	10.44500	96.67691		10,445,000,000,000.00		1,000,000,000	29,790,000,000
Total TN25 SPOT								10,445,000,000,000.00		1,000,000,000	29,790,000,000
Total For TN25								10,445,000,000,000.00		1,000,000,000	29,790,000,000
TN27 On 14/11/2027 Spot Bond			10.45000	89.76204	10.45000	89.68671		0.00		0	10,268,110,000
Total TN27 SPOT								0.00		0	10,268,110,000
Total For TN27								0.00		0	10,268,110,000
TN30 On 09/10/2030 Spot Bond			10.89000	98.42349	10.89000	98.33798		4,356,000,000,000.00		400,000,000	3,300,000,000
Total TN30 SPOT								4,356,000,000,000.00		400,000,000	3,300,000,000
Total For TN30								4,356,000,000,000.00		400,000,000	3,300,000,000
TN40 On 09/10/2040 Spot Bond			11.16500	97.82691	11.16500	97.73984		13,398,000,000,000.00		1,200,000,000	1,900,000,000
Total TN40 SPOT								13,398,000,000,000.00		1,200,000,000	1,900,000,000
Total For TN40								13,398,000,000,000.00		1,200,000,000	1,900,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.53079		0.00		0	0
Total TNF16 SPOT								0.00		0	0
Total For TNF16								0.00		0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.74700		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	100.10014		0.00		0	0
Total TORQ10 SPOT								0.00		0	0
Total For TORQ10								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.08781			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.11911			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.08792			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.09007			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.09069			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	114.73100	10.00000	114.64100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	101.01946			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	100.97357			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	100.88052			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.26268			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.80655	10.00000	99.72376			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.81136	9.75000	99.73063			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.81497	100.00000	9.73672			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.14848			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.15626			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.81500	100.94287	9.81500	103.61955			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2B: On 14/12/2025 Spot Bond				100.00000	0.00000	100.16859			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C: On 14/12/2025 Spot Bond				100.00000	0.00000	100.19321			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D: On 14/12/2025 Spot Bond				100.00000	0.00000	100.24987			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	101.37835			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	101.46011			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.07718	100.00000	9.01065				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.67057	100.00000	9.59969				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	101.50551				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.02660	100.00000	9.95312				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	101.51459				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	10.32330	100.00000	10.24764				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	101.76856				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	13.94297	100.00000	13.84078				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.32926				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	17.91869	100.00000	17.78735				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.26703	100.00000	13.17085				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.91916	100.00000	1.89395				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP17ϵ On 26/11/2015 Spot Bond				100.00000	0.00000	99.88886				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18ϵ On 10/12/2015 Spot Bond				100.00000	0.00000	99.62262				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	98.85941				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP18ϵ On 04/02/2016 Spot Bond				100.00000	0.00000	98.61310				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP18ϵ On 18/02/2016 Spot Bond				100.00000	0.00000	98.32427				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP18ϵ On 03/03/2016 Spot Bond				100.00000	0.00000	98.03969				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP18ϵ On 17/03/2016 Spot Bond				100.00000	0.00000	97.73068				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP18ϵ On 31/03/2016 Spot Bond				100.00000	0.00000	97.46147				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP19ϵ On 12/05/2016 Spot Bond				100.00000	0.00000	96.68255				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	96.38130				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	96.06783				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP194 On 14/01/2016 Spot Bond				100.00000	0.00000	99.00781				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	94.74456				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	94.09421				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	93.67721				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	93.36683				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.89977	100.00000	14.79175				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	99.90390				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.73460				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	93.86140				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.00000	0.00000	101.68288				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.05651				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	101.62740				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC12 On 30/11/2015 Spot Bond				100.00000	0.00000	101.59041				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.00000	0.00000	101.21238				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.14332				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.00000	0.00000	100.72209				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				100.00000	0.00000	100.68506				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.00000	0.00000	100.64803				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.66022				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	100.55545				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	100.25917				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.25918				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	80.04386	100.00000	79.52070				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 24/02/2016 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCJ2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.75534				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.75602				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.62575				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.69317				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.46500	107.41672	9.46500	107.33487				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.91348	100.00000	7.86657				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.17411	100.00000	8.09779				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	8.92078	100.00000	8.80360				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.73188	100.00000	7.68605				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.08185	100.00000	8.00640				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	8.69738	100.00000	8.58315				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.13954				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	102.22690				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	101.55266				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	101.02194				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	101.06116				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.23775				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.23812				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	101.28849				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.14276				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.23426				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	101.58171				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01U On 20/01/2023 Spot Bond			100.00000	7.43279	100.00000	7.38873				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA02L On 20/04/2023 Spot Bond			100.00000	7.83106	100.00000	7.75794			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.12543	100.00000	9.99244			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.25119	100.00000	7.20821			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	7.73881	100.00000	7.66654			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	10.34906	100.00000	10.21313			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00037	100.00000	0.00037			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			7.24000	102.39949	7.24000	102.34014			0.00	0	13,381,000,000
Total WS04 SPOT									0.00	0	13,381,000,000
Total For WS04									0.00	0	13,381,000,000
WS05 On 01/08/2018 Spot Bond			2.27000	241.26082	2.27000	241.21645			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			7.75500	101.62641	7.75500	101.56339		62,040,000,000,000.00	8,000,000,000	5,812,500,000	
Total WSP2 SPOT								62,040,000,000,000.00	8,000,000,000	5,812,500,000	
Total For WSP2								62,040,000,000,000.00	8,000,000,000	5,812,500,000	
WSP3 On 28/05/2019 Spot Bond			8.21500	102.23458	8.21500	102.16751		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			8.54000	101.57380	8.54000	101.50458		0.00	0	0	
Total WSP4 SPOT								0.00	0	0	
Total For WSP4								0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.76000	100.91242	8.76000	100.84191		131,400,000,000,000.00	15,000,000,000	9,200,000,000	
Total WSP5 SPOT								131,400,000,000,000.00	15,000,000,000	9,200,000,000	
Total For WSP5								131,400,000,000,000.00	15,000,000,000	9,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083 On 30/09/2019 Spot Bond			7.60500	75.01470	7.60500	74.96857			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	56.35450	100.00000	56.03436			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									6.01e+017,189,208,775,400	477,901,981,004	0
Total for SPOT :									6.01e+017 189,208,775,400	477,901,981,004	0
Total Futures									6.01e+017 189,208,808,005	477,902,529,769	0
Total Options									0.00	0	48,434
Grand Total:									6.01e+017 189,208,808,005	477,902,578,203	48,434