



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2015

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 Bond Future			128.71484	128.71484	128.73197	128.73197			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/05/2016 Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016 Bond Future	129.01	Put			278.03000	0.27803	295,160		0.00	0	0
EL28	On	05/05/2016 Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016 Bond Future	128.99	Put			258.03000	0.25803	275,160		0.00	0	0
EL28	On	05/05/2016 Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016 Bond Future	129.00	Put			268.03000	0.26803	285,160		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016 Bond Future			9.97652	82.66692	10.10612	81.77663			0.00	0	6,569
ES33	On	05/05/2016 Bond Future			10.06319	80.28897	10.19681	79.38484			0.00	0	0
ES33	On	04/08/2016 Bond Future			10.14422	81.73603	10.28227	80.81535			0.00	0	0
Total ES33 Future											0.00	0	6,569
ES33	On	04/02/2016 Bond Future	10.00	Put			727.87000	0.72787	0,000		0.00	0	0
ES33	On	04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	231,440		0.00	0	0

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			658.85000	0.65885	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	93,310		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			796.98000	0.79698	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	162,420		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			1,406.08000	1.40608	501,950		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			1,337.21000	1.33721	433,080		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			1,268.44000	1.26844	364,310		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	773,260		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			147.42000	0.14742	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	640,510		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			280.17000	0.28017	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	706,930		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			213.75000	0.21375	0,000		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			123.81799	123.81799	123.83465	123.83465			0.00	0	950
I2025	On	05/05/2016	Bond Future			125.94148	125.94148	125.96002	125.96002			0.00	0	0
Total I2025 Future												0.00	0	950
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			2,155.35000	2.15535	2,172,010		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			2,165.35000	2.16535	2,182,010		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,175.35000	2.17535	2,192,010		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			29.98000	0.02998	48,520		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			39.98000	0.03998	58,520		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			49.98000	0.04998	68,520		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			105.48593	105.48593	105.49965	105.49965			0.00	0	185
I2033	On	05/05/2016	Bond Future			106.32063	106.32063	106.33603	106.33603			0.00	0	0
Total I2033 Future												0.00	0	185
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			3,099.65000	3.09965	3,085,930		0.00	0	0

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	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			3,089.65000	3.08965	3,075,930		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			3,109.65000	3.10965	3,095,930		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			3,946.03000	3.94603	3,930,630		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,936.03000	3.93603	3,920,630		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,926.03000	3.92603	3,910,630		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			129.67738	129.67738	129.69439	129.69439			0.00	0	16,637
I2038	On	05/05/2016	Bond Future			131.90156	131.90156	131.92043	131.92043			0.00	0	0
Total I2038 Future												0.00	0	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			1,295.61000	1.29561	1,312,620		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			1,305.61000	1.30561	1,322,620		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			1,315.61000	1.31561	1,332,620		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			920.43000	0.92043	901,560		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			910.43000	0.91043	891,560		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			930.43000	0.93043	911,560		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												0.00	0	16,637
I2046	On	04/02/2016	Bond Future			131.39870	131.39870	131.41549	131.41549			131,398.70	1	11,598
I2046	On	05/05/2016	Bond Future			132.22362	132.22362	132.24252	132.24252			0.00	0	0
Total I2046 Future												131,398.70	1	11,598
I2046	On	04/02/2016	Bond Future	127.99	Call			3,425.49000	3.42549	3,408,700		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			3,415.49000	3.41549	3,398,700		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			3,405.49000	3.40549	3,388,700		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			2,252.52000	2.25252	2,233,620		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			2,242.52000	2.24252	2,223,620		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			2,232.52000	2.23252	2,213,620		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												131,398.70	1	11,598
I2050	On	04/02/2016	Bond Future			137.43315	137.43315	137.95012	137.95012			24,737,967.00	180	9,655
I2050	On	05/05/2016	Bond Future			139.78992	139.78992	140.31798	140.31798			0.00	0	0
Total I2050 Future												24,737,967.00	180	9,655
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			39.88000	0.03988	556,850		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			49.88000	0.04988	566,850		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			59.88000	0.05988	576,850		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			2,327.98000	2.32798	1,799,920		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			2,317.98000	2.31798	1,789,920		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			2,307.98000	2.30798	1,779,920		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												24,737,967.00	180	9,655
R186	On	04/02/2016	Bond Future			8.47245	115.62825	8.57131	114.87254		9.44	0.00	0	51,056
R186	On	05/05/2016	Bond Future			8.53036	117.60208	8.63282	116.83531		9.19	0.00	0	0
R186	On	04/08/2016	Bond Future			8.58011	114.42022	8.68667	113.63932		9.34	0.00	0	0
Total R186 Future												0.00	0	51,056
R186	On	04/02/2016	Bond Future	8.85	Call			3,211.18000	3.21118	3,726,980	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			1,117.18000	1.11718	877,270	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			5,129.62000	5.12962	5,762,070	9.65	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			480.01000	0.48001	356,750	9.65	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			2,734.68000	2.73468	3,209,120	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,385.94000	1.38594	1,104,670	9.44	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			2,968.29000	2.96829	3,463,780	9.46	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			1,246.07000	1.24607	985,850	9.46	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			3,112.86000	3.11286	3,620,630	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	8.83	Put			1,167.37000	1.16737	919,430	9.48	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			1,557.61000	1.55761	1,895,970	9.34	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			2,485.89000	2.48589	2,068,540	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			2,300.30000	2.30030	2,730,640	9.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.65	Put			1,703.64000	1.70364	1,378,270	9.41	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			2,512.44000	2.51244	2,965,080	9.42	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			1,538.88000	1.53888	1,235,810	9.42	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			369.57000	0.36957	488,510	9.16	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,638.54000	5.63854	5,001,770	9.16	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			93.51000	0.09351	131,730	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,576.45000	8.57645	7,858,960	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			532.40000	0.53240	690,170	9.20	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			4,835.50000	4.83550	4,237,560	9.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,399.04000	1.39904	1,714,360	9.33	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			2,712.93000	2.71293	2,272,540	9.33	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			86.47000	0.08647	122,210	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,737.37000	8.73737	8,017,400	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			89.93000	0.08993	126,900	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,656.81000	8.65681	7,938,070	9.11	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			3,358.21000	3.35821	3,794,800	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			2,489.87000	2.48987	2,159,690	9.19	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			4,137.97000	4.13797	3,679,370	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			1,956.98000	1.95698	2,268,280	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,090.78000	4.09078	3,635,310	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			454.06000	0.45406	559,160	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			3,779.12000	3.77912	4,245,640	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			2,176.93000	2.17693	1,876,680	9.23	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			1,898.73000	1.89873	2,203,790	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,844.93000	8.84493	8,183,260	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,185.49000	4.18549	3,723,780	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			1,927.72000	1.92772	2,235,890	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,329.95000	4.32995	3,908,020	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			2,915.39000	2.91539	3,276,940	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,288.21000	4.28821	3,868,860	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			2,948.42000	2.94842	3,312,550	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,247.12000	4.24712	3,830,350	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			2,882.95000	2.88295	3,241,920	9.25	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												0.00	0	83,484
R197	On	04/02/2016	Bond Future			294.17183	294.17183	294.21212	294.21212			0.00	0	714
R197	On	05/05/2016	Bond Future			299.21643	299.21643	299.26135	299.26135			0.00	0	0
Total R197 Future												0.00	0	714
R197	On	04/02/2016	Bond Future	297.01	Put			2,797.88000	2.79788	2,838,170		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	296.99	Put			2,777.88000	2.77788	2,818,170		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			2,787.88000	2.78788	2,828,170		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			748.65000	0.74865	793,570		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			728.65000	0.72865	773,570		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			738.65000	0.73865	783,570		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			241.49141	241.49141	241.52343	241.52343			30,910,900.48	128	42,265
R202	On	05/05/2016	Bond Future			245.63265	245.63265	245.66830	245.66830			0.00	0	0
Total R202 Future												30,910,900.48	128	42,265
R202	On	04/02/2016	Bond Future	239.99	Call			1,533.43000	1.53343	1,501,410		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			1,523.43000	1.52343	1,491,410		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			1,513.43000	1.51343	1,481,410		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			1,341.70000	1.34170	1,377,350		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			1,321.70000	1.32170	1,357,350		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			1,331.70000	1.33170	1,367,350		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												30,910,900.48	128	42,265
R2023	On	04/02/2016	Bond Future			8.30470	100.54425	8.34722	100.32506		7.10	0.00	0	9,869
R2023	On	05/05/2016	Bond Future			8.36756	98.33366	8.41179	98.11234		7.13	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.41955	100.10548	8.46605	99.87987		6.85	0.00	0	0
Total R2023 Future												0.00	0	9,869
R2023	On	04/02/2016	Bond Future	8.01	Call			607.62000	0.60762	668,680	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,363.15000	2.36315	2,205,020	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			576.72000	0.57672	635,400	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,437.61000	2.43761	2,277,100	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			592.03000	0.59203	651,890	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,400.22000	2.40022	2,240,890	6.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,487.36000	1.48736	1,580,600	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			2,350.49000	2.35049	2,222,410	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,509.38000	1.50938	1,603,540	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,322.01000	2.32201	2,194,850	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,531.59000	1.53159	1,626,690	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,293.75000	2.29375	2,167,530	7.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			2,888.24000	2.88824	2,758,200	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,806.69000	1.80669	1,903,030	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,860.47000	2.86047	2,731,200	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,827.87000	1.82787	1,924,960	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,832.56000	2.83256	2,704,040	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			1,785.34000	1.78534	1,880,910	6.79	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,869
R203	On	04/02/2016	Bond Future			7.30211	104.72431	7.34905	104.65408		1.67	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.37434	102.34389	7.42915	102.27416		1.47	0.00	0	0
R203	On	04/08/2016	Bond Future			7.39863	104.18824	7.46691	104.11696		1.20	0.00	0	0
Total R203 Future												0.00	0	15,947
R203	On	04/02/2016	Bond Future	7.25	Call			250.02000	0.25002	279,250	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			398.29000	0.39829	357,290	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			256.63000	0.25663	286,380	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			389.92000	0.38992	349,440	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			243.52000	0.24352	272,230	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			406.78000	0.40678	365,260	1.65	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			299.17000	0.29917	327,700	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			527.34000	0.52734	486,140	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			304.68000	0.30468	333,560	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			520.10000	0.52010	479,250	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			293.71000	0.29371	321,900	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			534.64000	0.53464	493,100	1.45	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			305.97000	0.30597	335,480	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			543.14000	0.54314	501,370	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			310.60000	0.31060	340,390	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			537.30000	0.53730	495,810	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			315.28000	0.31528	345,350	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			531.51000	0.53151	490,300	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			8.86748	93.32073	8.99159	92.39179			7,838,941.32	84	9,973
R2030	On	05/05/2016	Bond Future			8.92826	94.91433	9.05623	93.97105			0.00	0	0
Total R2030 Future												7,838,941.32	84	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			1,896.85000	1.89685	967,910		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			1,820.41000	1.82041	891,470		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			1,744.07000	1.74407	815,130		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			412.81000	0.41281	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	604,070		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			339.21000	0.33921	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	456,780		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			486.50000	0.48650	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	530,470		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												7,838,941.32	84	9,973
R2032	On	04/02/2016	Bond Future			8.97728	96.81931	9.09611	95.86851		12.51	0.00	0	8,417
R2032	On	05/05/2016	Bond Future			9.03689	94.31615	9.15927	93.35069		12.80	0.00	0	0
R2032	On	04/08/2016	Bond Future			9.09012	96.01615	9.21643	95.03293		12.52	0.00	0	0
Total R2032 Future												0.00	0	8,417
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	1,224,040	12.28	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			3,308.82000	3.30882	3,582,060	12.28	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	1,252,040	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			3,225.30000	3.22530	3,526,540	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	1,280,630	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			3,141.88000	3.14188	3,471,710	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			819.77000	0.81977	3,193,150	12.49	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			0.00000	0.00000	1,422,580	12.49	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			1,598.88000	1.59888	3,701,040	12.54	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			0.00000	0.00000	1,151,360	12.54	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	3,101,180	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			1,259.37000	1.25937	3,395,090	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	3,139,740	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			1,179.57000	1.17957	3,353,850	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	3,062,880	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			1,339.27000	1.33927	3,436,690	12.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			0.00000	0.00000	3,675,110	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			1,694.06000	1.69406	4,385,950	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			0.00000	0.00000	3,712,290	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			1,614.80000	1.61480	4,343,870	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			0.00000	0.00000	3,638,140	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			1,773.43000	1.77343	4,428,350	12.42	0.00	0	0

Contract 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									0.00	0	8,461
R2037 On 04/02/2016 Bond Future			9.10486	94.58885	9.24404	93.36612		14.30	61,293,574.80	648	50,887
R2037 On 05/05/2016 Bond Future			9.16320	96.20417	9.30633	94.96210		14.03	0.00	0	0
R2037 On 04/08/2016 Bond Future			9.21668	93.67932	9.36419	92.41461		14.37	0.00	0	0
Total R2037 Future									61,293,574.80	648	50,887
R2037 On 04/02/2016 Bond Future	8.76	Put			4,363.19000	4.36319	4,340,960	13.96	0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Call			484.60000	0.48460	3,388,590	14.21	0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Put			0.00000	0.00000	1,681,260	14.21	0.00	0	16
R2037 On 04/02/2016 Bond Future	9.43	Call			1,595.13000	1.59513	4,099,500	14.27	0.00	0	0
R2037 On 04/02/2016 Bond Future	9.43	Put			0.00000	0.00000	1,281,640	14.27	0.00	0	16
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	1,144,920	13.95	0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			4,550.30000	4.55030	4,472,490	13.95	0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	1,172,490	13.95	0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			4,456.68000	4.45668	4,406,440	13.95	0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	1,200,500	13.96	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	2,969,250	13.91	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			2,690.42000	2.69042	4,417,600	13.91	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	3,008,280	13.92	0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			2,600.67000	2.60067	4,366,880	13.92	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	2,930,770	13.91	0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			2,780.30000	2.78030	4,469,000	13.91	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			1,062.96000	1.06296	4,380,040	14.26	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			0.00000	0.00000	4,625,190	14.26	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			976.66000	0.97666	4,337,140	14.26	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			0.00000	0.00000	4,668,480	14.26	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			890.49000	0.89049	4,294,260	14.26	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			0.00000	0.00000	4,581,790	14.26	0.00	0	0
Total R2037 Option									0.00	0	32
Total For R2037									61,293,574.80	648	50,919
R204 On 04/02/2016 Bond Future			7.68026	101.88605	7.72469	101.77319		3.12	0.00	0	35,420
R204 On 05/05/2016 Bond Future			7.76066	103.62518	7.80910	103.51211		2.84	0.00	0	0
R204 On 04/08/2016 Bond Future			7.82277	101.45348	7.87706	101.33807		2.65	0.00	0	0
Total R204 Future									0.00	0	35,420
R204 On 04/02/2016 Bond Future	7.49	Call			321.95000	0.32195	358,600	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			919.87000	0.91987	843,660	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			330.97000	0.33097	368,350	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			903.33000	0.90333	827,850	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Call			340.15000	0.34015	378,280	3.04	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Put			886.95000	0.88695	812,220	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			720.00000	0.72000	772,240	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			881.34000	0.88134	820,510	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			731.46000	0.73146	784,230	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			869.43000	0.86943	809,130	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			743.02000	0.74302	796,320	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			857.63000	0.85763	797,860	2.84	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			766.45000	0.76645	818,590	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,036.81000	1.03681	973,540	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			776.37000	0.77637	828,950	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,025.42000	1.02542	962,590	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			756.62000	0.75662	808,320	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,048.29000	1.04829	984,580	2.62	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	35,420
R2040	On	04/02/2016	Bond Future			9.15956	98.67930	9.30384	97.32106		14.78	20,130,577.20	204	1,820
R2040	On	05/05/2016	Bond Future			9.21766	100.36445	9.36601	98.98461		14.50	0.00	0	0
R2040	On	04/08/2016	Bond Future			9.27105	97.66414	9.42389	96.25919		14.87	0.00	0	0
Total R2040 Future												20,130,577.20	204	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			1,707.58000	1.70758	4,441,690	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			0.00000	0.00000	1,375,870	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			1,797.91000	1.79791	4,502,940	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			0.00000	0.00000	1,346,790	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			1,888.09000	1.88809	4,564,700	14.79	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			0.00000	0.00000	1,318,370	14.79	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,309.08000	1.30908	5,377,450	14.51	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			0.00000	0.00000	2,688,530	14.51	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,129.00000	1.12900	5,269,060	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			0.00000	0.00000	2,760,220	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,219.11000	1.21911	5,323,010	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			0.00000	0.00000	2,724,060	14.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			0.00000	0.00000	3,811,840	14.88	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			597.46000	0.59746	5,892,630	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			0.00000	0.00000	3,890,220	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			687.30000	0.68730	5,942,960	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			0.00000	0.00000	3,850,710	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			777.01000	0.77701	5,993,800	14.88	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												20,130,577.20	204	1,820
R2044	On	04/02/2016	Bond Future			9.17776	95.92958	9.32709	94.50742		15.41	0.00	0	18,852
R2044	On	05/05/2016	Bond Future			9.23391	97.56779	9.38737	96.12297		15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/08/2016	Bond Future			9.28547	94.94239	9.44348	93.47120		15.51	0.00	0	0
Total R2044 Future												0.00	0	18,852
R2044	On	04/02/2016	Bond Future	9.00	Put			3,163.31000	3.16331	3,648,160	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	1,946,370	15.17	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			3,063.94000	3.06394	3,588,150	15.17	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			2,327.61000	2.32761	4,948,350	15.46	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			0.00000	0.00000	1,198,580	15.46	0.00	0	25
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	1,868,140	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			3,262.86000	3.26286	3,708,840	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	1,907,010	15.16	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	2,978,720	14.89	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			3,621.98000	3.62198	5,155,880	14.89	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	2,898,660	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			3,820.54000	3.82054	5,274,380	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	2,938,540	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			3,721.17000	3.72117	5,214,890	14.88	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			0.00000	0.00000	3,963,290	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			607.73000	0.60773	6,002,550	15.52	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			0.00000	0.00000	3,923,630	15.52	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			425.72000	0.42572	5,900,810	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			0.00000	0.00000	4,003,900	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			516.80000	0.51680	5,951,280	15.51	0.00	0	0
Total R2044 Option												0.00	0	25
Total For R2044												0.00	0	18,877
R2048	On	04/02/2016	Bond Future			9.15357	99.74789	9.30808	98.23531		15.18	6,483,612.85	65	56,273
R2048	On	05/05/2016	Bond Future			9.20518	97.01704	9.36385	95.48033		15.60	0.00	0	0
R2048	On	04/08/2016	Bond Future			9.25095	98.76530	9.41413	97.20059		15.29	0.00	0	0
Total R2048 Future												6,483,612.85	65	56,273
R2048	On	04/02/2016	Bond Future	8.99	Call			1,452.30000	1.45230	2,005,650	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			4,613.36000	4.61336	3,654,130	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,485.17000	1.48517	2,046,930	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			4,544.02000	4.54402	3,593,200	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,518.53000	1.51853	2,088,730	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			4,475.36000	4.47536	3,532,980	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			3,455.73000	3.45573	4,398,010	15.16	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			2,103.22000	2.10322	1,532,920	15.16	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			4,017.17000	4.01717	5,036,030	15.21	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			1,732.18000	1.73218	1,238,460	15.21	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			2,503.94000	2.50394	3,123,920	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			6,094.61000	6.09461	5,177,880	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			2,540.26000	2.54026	3,166,180	15.35	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			6,029.03000	6.02903	5,118,240	15.35	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			2,467.94000	2.46794	3,081,980	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			6,160.70000	6.16070	5,238,030	15.34	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			4,211.02000	4.21102	4,979,550	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			5,882.38000	5.88238	5,086,200	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			4,253.89000	4.25389	5,027,250	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			5,827.84000	5.82784	5,036,490	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			4,296.98000	4.29698	5,075,170	15.18	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			5,773.70000	5.77370	4,987,180	15.18	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												6,483,612.85	65	56,423
R207	On	04/02/2016	Bond Future			7.91872	98.26780	7.96222	98.12533		4.35	0.00	0	48,120
R207	On	05/05/2016	Bond Future			7.99907	99.94548	8.04544	99.80223		4.08	0.00	0	0
R207	On	04/08/2016	Bond Future			8.06524	98.10290	8.11564	97.95677		3.92	0.00	0	0
Total R207 Future												0.00	0	48,120
R207	On	04/02/2016	Bond Future	7.27	Call			106.67000	0.10667	121,760	4.16	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,404.31000	2.40431	2,276,930	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			226.80000	0.22680	254,740	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,787.14000	1.78714	1,672,610	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			234.02000	0.23402	262,660	4.21	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,761.00000	1.76100	1,647,170	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			241.41000	0.24141	270,760	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,735.05000	1.73505	1,621,930	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			824.18000	0.82418	882,380	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,429.68000	1.42968	1,344,630	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			837.46000	0.83746	896,290	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,411.87000	1.41187	1,327,450	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			496.36000	0.49636	537,020	3.99	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,008.80000	2.00880	1,906,210	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			811.04000	0.81104	868,600	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,447.65000	1.44765	1,361,960	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,117.71000	1.11771	1,184,500	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,453.41000	1.45341	1,374,070	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,131.56000	1.13156	1,198,880	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,438.17000	1.43817	1,359,360	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,103.96000	1.10396	1,170,220	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,468.75000	1.46875	1,388,880	3.87	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	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			8.05491	97.01677	8.10829	96.80325		5.53	0.00	0	38,271
R208	On	05/05/2016	Bond Future			8.12348	95.27252	8.17972	95.05691		5.44	0.00	0	0
R208	On	04/08/2016	Bond Future			8.18040	96.98941	8.24033	96.76965		5.15	0.00	0	0
Total R208 Future												0.00	0	38,271
R208	On	04/02/2016	Bond Future	7.76	Call			428.09000	0.42809	487,010	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,831.88000	1.83188	1,677,280	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			405.30000	0.40530	461,840	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,890.46000	1.89046	1,733,480	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			416.58000	0.41658	474,310	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,861.04000	1.86104	1,705,250	5.41	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,058.43000	1.05843	1,148,470	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,788.17000	1.78817	1,662,600	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,074.86000	1.07486	1,165,840	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,765.97000	1.76597	1,641,340	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,091.46000	1.09146	1,183,370	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,743.95000	1.74395	1,620,250	5.38	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,260.68000	1.26068	1,353,070	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,145.70000	2.14570	2,018,330	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,276.48000	1.27648	1,369,640	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,124.47000	2.12447	1,997,870	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,245.00000	1.24500	1,336,630	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,167.06000	2.16706	2,038,930	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			9.02059	76.72172	9.14924	75.78086		14.53	0.00	0	41,102
R209	On	05/05/2016	Bond Future			9.07308	74.88303	9.20517	73.92724		14.87	0.00	0	0
R209	On	04/08/2016	Bond Future			9.11981	76.23262	9.25561	75.25952		14.59	0.00	0	0
Total R209 Future												0.00	0	41,102
R209	On	04/02/2016	Bond Future	8.74	Call			862.18000	0.86218	1,149,850	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,919.49000	3.91949	3,266,300	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			883.27000	0.88327	1,175,900	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,863.60000	3.86360	3,215,370	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			904.71000	0.90471	1,202,340	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,808.17000	3.80817	3,164,940	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			3,588.11000	3.58811	4,273,150	14.70	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			975.87000	0.97587	720,050	14.70	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			2,301.38000	2.30138	2,738,100	14.75	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,794.11000	3.79411	3,275,040	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,332.15000	2.33215	2,772,600	14.76	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,751.06000	3.75106	3,235,720	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			668.79000	0.66879	850,230	14.38	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			8,026.70000	8.02670	7,252,350	14.38	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,270.84000	2.27084	2,703,830	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,837.50000	3.83750	3,314,700	14.75	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			3,675.93000	3.67593	4,197,780	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,715.74000	3.71574	3,264,490	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			3,711.17000	3.71117	4,235,970	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,680.03000	3.68003	3,231,730	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			3,641.12000	3.64112	4,160,000	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,751.98000	3.75198	3,297,760	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			184.36878	184.36878	184.39336	184.39336			0.00	0	3,296
R210	On	05/05/2016	Bond Future			185.36510	185.36510	185.39257	185.39257			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			596.64000	0.59664	621,220		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			606.64000	0.60664	631,220		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			616.64000	0.61664	641,220		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			392.57000	0.39257	365,100		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			382.57000	0.38257	355,100		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			402.57000	0.40257	375,100		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			135.62941	135.62941	135.64775	135.64775			0.00	0	1,010
R211	On	05/05/2016	Bond Future			137.95557	137.95557	137.97600	137.97600			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			3,342.25000	3.34225	3,360,590		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			3,352.25000	3.35225	3,370,590		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			3,362.25000	3.36225	3,380,590		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,034.00000	1.03400	1,054,430		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
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,014.00000	1.01400	1,034,430		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,024.00000	1.02400	1,044,430		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			141.92833	141.92833	142.19149	142.19149			0.00	0	1,569
R212	On	05/05/2016	Bond Future			144.36251	144.36251	144.63205	144.63205			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			3,798.51000	3.79851	4,061,670		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			3,808.51000	3.80851	4,071,670		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			3,818.51000	3.81851	4,081,670		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			377.95000	0.37795	647,490		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			357.95000	0.35795	627,490		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			367.95000	0.36795	637,490		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		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			8.92858	87.32531	9.05259	86.43181		12.44	0.00	0	31,687
R213	On	05/05/2016	Bond Future			8.98442	85.26904	9.11202	84.36172		12.70	0.00	0	0
R213	On	04/08/2016	Bond Future			9.03337	86.80556	9.16498	85.88165		12.42	0.00	0	0
Total R213 Future												0.00	0	31,687
R213	On	04/02/2016	Bond Future	8.74	Call			1,040.57000	1.04057	1,355,980	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,318.92000	3.31892	2,740,830	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,064.56000	1.06456	1,384,950	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,268.67000	3.26867	2,695,560	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,088.91000	1.08891	1,414,310	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,218.87000	3.21887	2,650,770	12.23	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			1,756.77000	1.75677	2,107,920	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,441.42000	4.44142	3,885,250	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			1,782.89000	1.78289	2,137,550	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,393.79000	4.39379	3,841,130	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			1,809.47000	1.80947	2,167,650	12.50	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,346.71000	4.34671	3,797,570	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			3,003.09000	3.00309	3,445,820	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			4,234.63000	4.23463	3,753,450	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			3,034.56000	3.03456	3,480,200	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,195.03000	4.19503	3,716,760	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			3,066.22000	3.06622	3,514,760	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,155.70000	4.15570	3,680,330	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			9.08185	77.54530	9.22593	76.43993		15.19	162,845,130.00	2,100	30,365
R214	On	05/05/2016	Bond Future			9.13151	75.57557	9.27933	74.45252		15.58	0.00	0	0
R214	On	04/08/2016	Bond Future			9.17527	76.93738	9.32714	75.79393		15.29	0.00	0	0
Total R214 Future												162,845,130.00	2,100	30,365
R214	On	04/02/2016	Bond Future	7.99	Call			63.95000	0.06395	105,710	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,498.11000	10.49811	9,434,500	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			66.59000	0.06659	109,810	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,407.00000	10.40700	9,344,850	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			69.32000	0.06932	114,050	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,316.15000	10.31615	9,255,510	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			2,615.48000	2.61548	3,291,060	15.12	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			1,684.97000	1.68497	1,255,180	15.12	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			3,051.07000	3.05107	3,784,270	15.17	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			1,384.59000	1.38459	1,012,420	15.17	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			2,207.98000	2.20798	2,694,860	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,353.97000	4.35397	3,717,800	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,238.45000	2.23845	2,729,680	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,305.86000	4.30586	3,674,040	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,177.75000	2.17775	2,660,270	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,402.46000	4.40246	3,761,930	15.45	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			3,632.36000	3.63236	4,225,630	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,209.53000	4.20953	3,659,350	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			3,668.19000	3.66819	4,264,940	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,170.12000	4.17012	3,623,420	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			3,597.21000	3.59721	4,186,990	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,249.75000	4.24975	3,696,080	15.29	0.00	0	0
Total R214 Option												0.00	0	50
Total For R214												162,845,130.00	2,100	30,415
Total for Bond												314,372,102.35	3,410	590,941
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			503.94200	503.94200	500.62400	500.62400			0.00	0	449
GOVI	On	05/05/2016	GOVI			512.54200	512.54200	509.17600	509.17600			0.00	0	146
GOVI	On	04/08/2016	GOVI			521.67700	521.67700	518.24900	518.24900			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			113,660.00000	11.36600	80,480,000		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			113,760.00000	11.37600	80,580,000		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			113,860.00000	11.38600	80,680,000		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			88,140.00000	8.81400	54,480,000		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			88,240.00000	8.82400	54,580,000		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			88,340.00000	8.83400	54,680,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Call			0.00000	0.00000	6,870,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Put			27,410.00000	2.74100	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Call			0.00000	0.00000	6,770,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Put			27,510.00000	2.75100	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	6,670,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			27,610.00000	2.76100	0,000		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			473.50600	473.50600	472.76300	472.76300			0.00	0	2
AL37	On	05/05/2016	Index Future			481.58700	481.58700	480.83900	480.83900			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			555.56300	555.56300	552.64300	552.64300			0.00	0	0
AL7T	On	05/05/2016	Index Future			565.04400	565.04400	562.08300	562.08300			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			507.08400	507.08400	503.13400	503.13400			0.00	0	611
ALBI	On	05/05/2016	Index Future			515.73800	515.73800	511.72900	511.72900			0.00	0	0
ALBI	On	04/08/2016	Index Future			524.93000	524.93000	520.84800	520.84800			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			237.99300	237.99300	238.14200	238.14200			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			242.07400	242.07400	242.22800	242.22800			0.00	0	21
IGOV On 04/08/2016 Index Future			246.40800	246.40800	246.56500	246.56500			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			644.16700	644.16700	644.52700	644.52700			0.00	0	157
ILBI On 05/05/2016 Index Future			655.21300	655.21300	655.58100	655.58100			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 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 18/05/2016 Jibar Future			6.90000	93.10000	6.90000	6.90000			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			100.94884	100.94884	101.33176	101.33176			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			99.87135	99.87135	99.84908	99.84908			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.00773	100.00773	99.97581	99.97581			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			99.52727	99.52727	99.63061	99.63061			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 :									314,372,102.35	3,410	595,362	
AA02 On 28/03/2016 Spot Bond				101.07306		101.05391				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				101.31065		101.28914				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			9.26000	101.60882	9.30000	101.47111				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				100.85927		100.83721				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			9.78500	99.80446	9.83500	99.57441				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	102.84300	10.00000	113.56300				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				99.96694		99.94574				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				98.86318		98.84068				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			9.65000	96.61691	9.69000	96.49224				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	9.54380	100.00000	9.52068				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	100.11775	10.84000	100.08872				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	9.98976	100.00000	9.96997				0.00	0	0

Contract 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	102.46121	11.37000	102.43008				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	10.98795	100.00000	10.95327				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	87.65070	11.81000	92.51436				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	9.51857	100.00000	14.21054				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				100.82139		100.79826				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			8.80500	102.53957	8.84500	102.46137				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	114.76100	10.00000	114.73100				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	276.46488	2.75000	276.44428				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				101.57899		101.55804				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				102.13541		102.11343				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				101.51057		101.48684				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				101.54751		101.52322				0.00	0	0

Contract 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				99.40353		99.38208				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				100.78377		100.76309				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				100.49848		100.47724				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				100.53974		100.51784				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				100.66052		100.63778				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				100.27453		100.25253				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				100.28151		100.25898				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	179.18841	2.08000	179.17827				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	182.88326	2.17000	182.87248				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	192.90502	1.82000	192.89547				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			8.20125	84.20648	8.24125	84.12038				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			8.20125	84.20648	8.24125	84.12038				0.00	0	0

Contract 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				101.42959		101.40700				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.52000		100.51000				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				99.25000		99.23000				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				99.61000		99.59000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.01589		100.99520				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				100.87733		100.85589				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				98.25000		98.23000				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				97.51000		97.48000				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				97.23000		97.20000				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				96.97000		96.94000				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				101.16127		101.14052				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				100.87281		100.84979				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				95.23000		95.20000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				95.02000		94.98000			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	113.99444	2.69000	113.98616			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	168.20780	2.44000	168.19665			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	222.47542	2.44500	222.46066			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				93.63000		93.61000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.84500	91.10291	9.88500	90.88880		1,476,750,000,000.00		150,000,000	150,000,000
Total ABN67 SPOT								1,476,750,000,000.00		150,000,000	150,000,000
Total For ABN67								1,476,750,000,000.00		150,000,000	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				106.21000		106.18000			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				45.64000		46.65000			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				101.57000		101.55000			0.00	0	0

Contract 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				112.34000		112.40000				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	110.30573	9.63000	110.27738				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				105.32000		105.29000				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			9.82000	108.98887	9.91500	108.31032				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			9.16000	90.98261	9.21000	90.76565				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				106.03000		105.75000				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				130.09000		129.29000				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			9.91500	108.33896	10.01000	107.66592				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				95.39000		95.35000				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				101.66163		101.63853				0.00	0	40,000,000
Total ABN91 SPOT										0.00	0	40,000,000
Total For ABN91										0.00	0	40,000,000
ABN92 On 31/01/2019 Spot Bond				100.48885		100.46624				0.00	0	40,000,000
Total ABN92 SPOT										0.00	0	40,000,000
Total For ABN92										0.00	0	40,000,000
ABS10 On 17/03/2018 Spot Bond			8.40500	104.86518	8.44500	104.75718				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.63500	100.31986	9.68500	100.08926				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			9.42000	99.67570	9.46000	99.50775				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			9.86500	99.36650	9.91500	99.10673				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			9.38500	99.99386	9.43500	99.77434				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			9.85500	99.89510	9.89500	99.67127				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			10.42500	100.17932	10.52000	99.57399				0.00	0	0

Contract 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			10.66500	100.17058	10.76000	99.51181				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			9.34000	95.72107	9.38000	95.55623				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			10.41500	91.43706	10.51000	90.84998				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			7.58500	102.26239	7.63000	102.22748				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	287.53545	2.15000	287.51867				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	134.59687	2.27000	134.58861				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			2.25000	137.87099	2.22000	138.09568				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	0.01049	100.00000	0.01046				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	15.74096	100.00000	15.70241				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	93.33333	100.00000	93.09463				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				77.03914		76.99051				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	60.04701	100.00000	59.89995				0.00	0	0

Contract 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				102.81320		102.78831				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				102.81320		102.78831				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				102.82870		102.80366				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.82870		102.80366				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.79771		102.77295				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				102.79771		102.77295				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				99.51485		99.49619				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	114.76100	10.00000	114.73100				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				101.29019		101.26719				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				101.51684		101.49287				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				101.56011		101.53546				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				101.57748		101.55254				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				101.54266		101.51828				0.00	0	0

Contract 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				101.46456		101.44142				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			9.63000	103.01375	9.67000	102.85243				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				93.96222		93.94216				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				218.44293		219.84123				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				218.48279		219.88068				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				101.49928		101.47559				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				99.82843		99.80652				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				103.38594		103.36132				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				103.06589		103.04190				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	114.76100	10.00000	114.73100				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				102.28233		102.25960				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				102.16180		102.14085				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				101.50453		101.48076				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				102.14627		102.12441				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				101.47340		101.45012				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				101.41238		101.39006				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	101.79756	10.23000	101.76966				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				111.41857		111.34400				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			9.72500	104.41136	9.76500	104.26577			2,139,500,000,000.00	220,000,000	110,000,000	

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 ACL167 SPOT									2,139,500,000,000.00	220,000,000	110,000,000
Total For ACL167									2,139,500,000,000.00	220,000,000	110,000,000
ACL16€ On 20/06/2017 Spot Bond				101.46809		101.44490			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	122.86442	1.75000	122.85858			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				101.43676		101.41386			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				101.48005		101.45646			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				101.39344		101.37124			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				101.51406		101.48963			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				102.52481		102.50383			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				101.37785		101.35590			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				102.13867		102.11645			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				101.47139		101.44794			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				101.43752		101.41481			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				101.51139		101.48750			0.00	0	0

Contract 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
ACL188 On 20/09/2020 Spot Bond				101.53402		101.50978				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.42529		101.40529				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.53935		101.51502				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.53935		101.51502				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.61850		101.59267				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.44541		101.42238				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.62491		101.59923				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.78779		102.76444				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.61850		101.59267				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.16298		100.14317				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.56897		101.54418				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.54930		101.52458				0.00	0	0

Contract 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				157.49672		158.49668				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				158.61233		159.61918				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				101.37735		101.35559				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				101.34665		101.32520				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				100.07386		100.05548				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				101.37958		101.35760				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				99.66346		99.63924				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				101.43676		101.41386				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				101.36052		101.33885				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				101.35878		101.33714				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				101.48363		101.46019				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				100.30526		100.28138				0.00	0	0

Contract 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				100.66360		100.64028				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				100.65279		100.62985				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				100.99750		100.97428				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				100.97990		100.95709				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				101.79162		101.76704				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				100.51893		100.49471				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				100.57356		100.55001				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				99.93092		99.90778				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	87.37240	100.00000	87.17108				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	51.95055	100.00000	51.82470				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	16.38348	100.00000	16.34336				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	1.63885	100.00000	1.63488				0.00	0	0

Contract 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	99.18478	100.00000	99.45504				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	99.18478	100.00000	99.45504				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				100.75618		100.73478				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				100.78507		100.76287				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				100.88120		100.85628				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				100.74076		100.71980				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			8.14000	100.02809	8.18000	99.99089				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				100.94352		100.91684				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				101.09166		101.06079				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	38.44482	100.00000	38.31004				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	10.53607	100.00000	10.49913				0.00	0	0

Contract 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			9.24500	99.76844	9.28500	99.63307			101,695,000,000.00	11,000,000	5,500,000
Total AIR01 SPOT									101,695,000,000.00	11,000,000	5,500,000
Total For AIR01									101,695,000,000.00	11,000,000	5,500,000
AIR02 On 30/04/2023 Spot Bond			9.91500	109.91053	10.01000	109.36231			2,478,750,000,000.00	250,000,000	125,000,000
Total AIR02 SPOT									2,478,750,000,000.00	250,000,000	125,000,000
Total For AIR02									2,478,750,000,000.00	250,000,000	125,000,000
AIR03 On 09/03/2016 Spot Bond			7.60500	103.15181	7.65000	103.11749			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			9.58500	97.95730	9.62500	97.70633			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	12.36026	100.00000	12.33290			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			10.27000	97.85309	10.39000	96.95030			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	171.87433	2.69000	171.86178			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				101.70706		101.68474			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				101.25925		101.23680			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				101.35225		101.32815			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				100.33337		100.31055			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				101.26342		101.24357				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				99.93055		99.91320				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				101.29022		101.26984				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				101.41237		101.39006				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				101.90210		101.87229				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				101.84627		101.82862				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				95.28000		95.29000				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				101.59263		101.57503				0.00	0	0

Contract 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				114.91645		114.93336				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	242.06168	2.69500	242.04397				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				100.22816		100.20382				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				113.19576		113.21497				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				100.31228		100.28976				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	214.65435	2.71000	214.63857				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				101.28249		101.26207				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				101.25940		101.23813				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				100.88300		100.86142				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				100.85334		100.83082				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				100.77331		100.74923				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				100.62774		100.60378				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				100.57148		100.54792				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				98.67985		98.67838				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				99.84888		99.82734				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.44640		101.42420				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				100.32492		100.30292				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				100.96097		100.94315				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				91.12814		91.07905				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				101.04350		101.02335				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				101.67210		101.64541				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				101.41077		101.38829				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				101.67704		101.65418				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				101.53198		101.50756				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				99.78182		99.75707				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.30346		101.28135				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				101.02627		101.00392				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				100.77849		100.75495				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				100.32098		100.29750				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				100.13843		100.11863				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				60.54187	100.00000	1.21820				0.00	33,034,988,200	16,517,494,100
Total ASN099 SPOT										0.00	33,034,988,200	16,517,494,100
Total For ASN099										0.00	33,034,988,200	16,517,494,100
ASN351 On 20/12/2016 Spot Bond			100.00000	50.07769	100.00000	49.96685				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	23.80514	100.00000	23.74684				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	23.90668	100.00000	23.84812				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	23.44976	100.00000	23.39232				0.00	0	0

Contract 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	45.93589	100.00000	45.82338				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	64.38724	100.00000	64.22954				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	23.59476	100.00000	23.53697				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	43.49774	100.00000	43.39121				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	62.91156	100.00000	62.75748				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	1.89509	100.00000	1.88911				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	20.48897	100.00000	20.39887				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				101.45733		101.43578				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				101.25474		101.23476				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				101.46343		101.44221				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			9.12000	103.09796	9.16000	102.97317				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				101.24106		101.21972				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				100.52479		100.50421				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				101.55264		101.53097				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				102.11897		102.09689				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			9.88500	103.22195	9.93500	103.00191				0.00	0	1,075,500,000
Total BAW19 SPOT										0.00	0	1,075,500,000
Total For BAW19										0.00	0	1,075,500,000
BAW20 On 15/01/2016 Spot Bond			100.00000	87.52998	100.00000	87.32057				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			9.98500	98.35066	10.03500	98.09861				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				103.17520		103.15320				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			8.95500	103.06700	8.99500	102.97445				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			10.90816	102.24419	10.88357	102.21961				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				101.67021		101.63930				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			10.92494	101.74552	10.93354	101.71460				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			11.96693	101.41894	11.94511	101.42633				0.00	0	0

Contract 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				101.70752		101.67593				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				101.70752		101.67593				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				101.70759		101.67600				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			11.15816	101.61503	11.13357	101.58991				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			11.03160	101.79464	11.03676	101.76354				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	101.88841	11.06000	101.85796				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			10.26746	101.60808	10.22723	101.59862				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				102.19014		102.16191				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				101.61891		101.58970				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				101.61891		101.58970				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			11.97466	100.38798	11.95601	100.37055				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			11.73000	100.72613	11.77000	100.63709				0.00	0	0

Contract 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			11.65500	99.16953	11.69500	99.07369				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				101.48392		101.45645				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	101.36644	9.28000	101.34091				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				101.57812		101.54882				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			11.59500	101.30995	11.63500	101.20736				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				101.53385		101.50539				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				101.57074		101.54158				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				101.57074		101.54158				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				101.51614		101.48800				0.00	0	0

Contract 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				101.59535		101.56583				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				101.59535		101.56583				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				101.51909		101.49090				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				101.54355		101.51499				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				101.59545		101.56593				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				101.31214		101.28782				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			13.90816	102.68806	13.88357	102.65513				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			15.25685	102.39764	15.22487	102.38795				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			14.16656	102.17238	14.14271	102.15001				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				102.04859		102.01044				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				102.04859		102.01044				0.00	0	0

Contract 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				102.04859		102.01044				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				102.12182		102.08229				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				101.79167		101.75836				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	46.60737	100.00000	46.51895				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	21.35722	100.00000	21.30548				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	19.43747	100.00000	19.39038				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	11.99844	100.00000	11.96937				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	11.99844	100.00000	11.96937				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	14.50669	100.00000	14.47154				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	12.56979	100.00000	12.53934				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	86.08491	100.00000	85.88235				0.00	0	0
Total BC100L SPOT										0.00	0	0
Total For BC100L										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	80.75221	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 BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.68666		100.66584				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.96992		100.94923				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				100.78255		100.76263				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				100.15827		100.13846				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	10.42151	100.00000	10.39599				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	10.42151	100.00000	10.39599				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	98.91599	100.00000	99.18478				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	97.33333	100.00000	97.07447				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	188.56177	2.05000	188.55133				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			8.43500	160.83983	8.53000	158.99289				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			8.43500	161.25449	8.53000	159.42150				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			8.82000	95.59216	8.91500	94.89051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.39500	98.44836	8.43500	98.34390				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	0.00054	100.00000	0.00054				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	0.00054	100.00000	0.00054				0.00	0	200,000,000
Total BG1B2U SPOT										0.00	0	200,000,000
Total For BG1B2U										0.00	0	200,000,000
BG1E2I On 21/11/2032 Spot Bond			100.00000	0.00054	100.00000	0.00054				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				100.72810		100.70605				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				101.34101		101.32107				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				100.78787		100.76405				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				100.83381		100.80863				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				100.96194		100.93296				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	55.60125	100.00000	55.46655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.53773		100.51553				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				100.54784		100.52523				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				100.55121		100.52846				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				100.59162		100.56725				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				100.64542		100.61888				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	54.40066	100.00000	54.26888				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	54.40066	100.00000	54.26888				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				101.54565		101.52237				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				101.57429		101.55059				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			8.45500	102.08957	8.49500	102.01747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.66018		101.63524				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.81270		101.78555				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	38.90417	100.00000	38.80888				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	38.90417	100.00000	38.80888				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				101.01548		101.06966				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			11.38000	98.43641	11.42000	98.28248				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				100.49623		100.46967				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			11.27000	99.00484	11.31000	98.84766				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			11.38500	102.43524	11.43500	102.22394				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				102.20779		102.18097				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			11.88500	102.27595	11.92500	102.06135				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				99.76707		102.20256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.38500	101.79638	11.43500	101.58320				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				106.12000		106.09904				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	100.89240	100.00000	100.63303				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				100.25808		100.23658				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				99.92800		99.90849				0.00	0	40,000,000
Total BID04 SPOT										0.00	0	40,000,000
Total For BID04										0.00	0	40,000,000
BID05 On 26/06/2019 Spot Bond				100.84098		100.81951				0.00	400,000,000	200,000,000
Total BID05 SPOT										0.00	400,000,000	200,000,000
Total For BID05										0.00	400,000,000	200,000,000
BID06 On 30/06/2019 Spot Bond			9.07500	102.87817	9.11500	102.73317				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				99.07982		99.06177				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				98.68067		98.66259				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.02004		99.99988				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	100.00000				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	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 BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.71475		100.68944				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.73439		100.70840				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				101.71418		101.68803				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				101.87835		101.85009				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				103.00593		102.97716				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				100.00000	0.00000	99.98112				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				100.78597		100.76645				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				100.67685		100.65769				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				100.54076		100.52174				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				99.98169		99.96339				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				100.22480		100.20603				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	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 BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.01884		100.00000				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/12/2015 Spot Bond				99.72709		99.70890				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC070 On 09/03/2016 Spot Bond				101.34830		101.32894				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 08/01/2016 Spot Bond				97.69711		97.64594				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC072 On 11/01/2016 Spot Bond				99.12680		99.10860				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC073 On 14/01/2016 Spot Bond				99.07155		99.05334				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC075 On 20/01/2016 Spot Bond				98.96213		98.94392				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC077 On 20/04/2016 Spot Bond				100.52287		100.50383				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 22/01/2016 Spot Bond				98.92601		98.90781				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC079 On 01/02/2016 Spot Bond				98.71534		98.69821				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC080 On 05/02/2016 Spot Bond				98.66978		98.65156				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC081 On 14/12/2015 Spot Bond				99.64093		99.62298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC082 SPOT										0.00	0	0
Total For BTC082										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	61.15545	100.00000	61.00731				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.28255		101.25969				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				101.32895		101.30527				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				101.45469		101.43286				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				100.02449		100.08240				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	20.37410	100.00000	20.32475				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			9.65500	104.73786	9.69500	104.67438				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				103.87556		103.85097				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			8.00500	101.60548	8.04500	101.56626				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			15.29500	93.66149	15.33500	93.54048				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				98.05952		98.02703				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			13.09500	99.64266	13.13500	99.50917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.10500	100.60755	9.14500	100.52833				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.05689		97.02712				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			13.09500	96.87221	13.13500	96.72753				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				96.22982		96.19599				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				100.38463		100.36245				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.78500	92.49862	10.83500	92.30752				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				100.14381		100.03347				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				100.53639		100.51123				0.00	0	40,000,000
Total CBL24 SPOT										0.00	0	40,000,000
Total For CBL24										0.00	0	40,000,000
CCT01 On 23/06/2023 Spot Bond			10.34000	116.78980	10.43500	116.23103				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			10.39500	112.02464	10.49000	111.44163				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			10.25000	107.48978	10.34500	106.88038				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				102.45300		102.42068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.85500	101.88840	11.89500	101.84310				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				103.41256		103.39040				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				103.78621		103.76010				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	114.76080	10.00000	114.73090				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				101.26269		101.23423				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				101.68167		101.65464				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				100.79701		100.76884				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	14.20985	100.00000	14.16548				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	18.60640	100.00000	20.83199				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	18.77419	100.00000	18.71558				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				101.27598		101.24566				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.37201		101.34661				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.42391		101.39755				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				101.48372		101.45626				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				99.85553		99.83107				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				99.84340		99.81694				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
CLN170 On 20/12/2015 Spot Bond				101.49941		101.47572				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				101.61136		101.59093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.99051	10.11000	103.96264				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				101.06989		101.04757				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	127.22371	2.76000	127.21423				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				103.22204		103.22204				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	127.15780	3.14000	127.14697				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.91640	8.25000	101.89364				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.95000	127.71018	2.92000	127.90125				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	126.53638	2.40000	126.52809				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.08070		102.04776				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.67500	100.73883	8.72000	100.67732				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.76729		100.74496				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.78746		100.76433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.72500	100.74434	8.77000	100.68236				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.72500	100.74434	8.77000	100.68236				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			8.77500	103.88463	8.82000	103.81629				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				101.53426		101.51001				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				101.68404		101.65742				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	114.76100	10.00000	114.73100				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	114.76100	10.00000	114.73100				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				100.17348		100.15138				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				99.99983		99.97864				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	102.31080	9.35000	102.28540				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	102.31080	9.35000	102.28540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				101.84106		101.81957				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.60150		101.57948				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.90422		101.88286				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.90422		101.88286				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.90422		101.88286				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.54622		101.52393				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.52500	101.89000	9.56500	101.75149				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.98992		100.96868				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				104.49164		104.46942				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.64315		101.62098				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.63457		101.61254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.65718		101.63487				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.02015		100.00011				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				99.97610		99.95208				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				101.81452		101.79256				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				102.39411		102.37277				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				100.56802		100.54536				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				100.19769		100.17671				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.59883		101.57320				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				101.45307		101.42717				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				102.98225		102.95951				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	114.76100	10.00000	114.73100				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				101.28432		101.25846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.43758		101.41196				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.31395		101.28801				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				101.63354		101.60772				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				101.28447		101.25863				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				101.63684		101.61165				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				101.37177		101.34634				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				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				102.54636		102.52226				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				158.02641		158.02641				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.19460		100.17024				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			11.12500	92.70533	11.16500	92.49683				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			11.64500	94.12080	11.68500	93.90797				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				101.31255		101.28822				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				101.63925		101.61309				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				100.19039		100.16655				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				100.64530		100.62263				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				100.53552		100.51077				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	100.56975	8.80500	100.54595				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				101.44541		101.42238				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				100.65149		100.62860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.50949		101.48542				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.53545		101.51096				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.63579		101.60968				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.56916		101.54437				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				102.16082		102.12661				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				86.40750		86.34524				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.70850		101.68150				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				101.31255		101.28822				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				142.11423		142.11423				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.61338		100.59023				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.88971		101.85951				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.31996		101.29549				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.14779		102.11379				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				101.77787		101.74975				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				101.37741		101.35565				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				101.58736		101.56203				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				100.60765		100.58470				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				100.31363		100.29067				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				101.28293		101.25915				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				100.58765		100.56518				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				99.87653		99.85557				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				100.57831		100.55448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.62059		100.59851				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.32065		101.29961				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.30500	103.20074	10.34500	102.95050				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.45664		101.43363				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.45738		100.43119				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.44500	104.99780	12.48500	104.75555				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.49295		100.46508				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.47500	104.94637	12.51500	104.71600				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.73227	10.02000	108.70339				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.49295		100.46508				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.67980		100.65591				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.73950		101.71173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.43483		101.41216				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.46445		101.44131				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				101.46460		101.44147				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				101.36733		101.34198				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			9.78500	102.12417	9.83500	101.89328				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				101.51517		101.48707				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				101.59255		101.56714				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	99.54447	10.98000	99.51524				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	101.93057	11.00000	101.90059				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				101.63842		101.61252				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				100.71084		100.68866				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			12.23500	101.04697	12.27500	100.80347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.77060		101.74231				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.46433		101.44119				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				100.74110		100.71483				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				101.56036		101.53571				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				101.17050		101.14833				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				101.37612		101.35419				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				101.45408		101.43090				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				99.82734		99.80579				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				101.57525		101.55012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				101.99837		101.96640				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.18364		100.16065				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				100.18259		100.15973				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				101.45408		101.43090				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				101.63579		101.60968				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				101.24518		101.22214				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				101.22364		101.20097				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				100.02763		100.00000				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				101.28943		101.26890				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				101.46274		101.43942				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				100.49039		100.47313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.94831		100.92149				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.61850		101.59267				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.62714		101.60118				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.95310		100.92615				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.60120		101.57565				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.92939		101.89855				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.68765		101.66071				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				101.01529		100.98658				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.65486		101.62783				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.52423		101.49596				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	43.17362	7.01000	43.16561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				101.53907		101.51053				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond				100.90919		100.87727				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				102.00363		101.96493				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				101.83990		101.80442				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				102.00363		101.96493				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				101.41148		101.38434				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				101.65473		101.62028				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42(On 20/12/2018 Spot Bond				101.04306		101.01656				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42(On 15/11/2020 Spot Bond				100.80329		100.77831				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.89980		100.86600				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(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
CLN43(On 20/12/2020 Spot Bond				100.54339		100.50431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.56966		100.52869				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.59216		100.54957				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	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				172.32656		171.19459				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			8.82000	95.59216	8.91500	94.89051				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			8.43500	160.83983	8.53000	158.99289				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			8.43500	161.25449	8.53000	159.42150				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				101.02107		100.99678				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				101.27281		101.24932				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				101.55165		101.52713				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				101.45410		101.43113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				101.47332		101.45005				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				101.00416		100.98038				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				101.47139		101.44794				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				100.64530		100.62263				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				101.34318		101.32178				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				101.42974		101.40716				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				101.42103		101.39858				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				101.42968		101.40710				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				101.47139		101.44794				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				99.95312		99.92966				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				100.98168		100.95653				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			8.85500	103.86246	8.90000	103.81323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.85500	104.54632	8.89500	104.43240				0.00	0	8,000,000,000
Total COJ04 SPOT										0.00	0	8,000,000,000
Total For COJ04										0.00	0	8,000,000,000
COJ05 On 05/06/2023 Spot Bond			9.68500	112.89735	9.73500	118.66655				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			8.06500	105.05929	8.11000	105.03409				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			9.99500	104.99046	10.04500	104.75551				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			10.08500	105.19877	10.12500	104.94448				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			10.45500	94.48395	10.49500	94.26490				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			11.16500	95.03525	11.26000	94.41011				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			11.16500	88.36710	11.26000	92.47640				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				99.87539		99.85427				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	11.79228	100.00000	11.76340				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				99.98027		99.96050				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				101.34314		101.32120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				99.93436		99.91250				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.85073	100.00000	11.82171				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	15.42867	100.00000	15.39088				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	68.54316	100.00000	68.24174				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	23.42292	100.00000	23.24711				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			11.76000	99.27202	11.81000	98.91948				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	19.03121	100.00000	18.98460				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	10.32430	100.00000	10.29902				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	19.80907	100.00000	19.76055				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				100.52940		100.50911				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.98000	99.15326	8.02000	99.06523				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				99.98162		99.96320				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				99.83287		99.81373				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond			100.00000	44.42273	100.00000	100.00000				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	73.68770	100.00000	73.55023				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				101.63341		101.61154				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				101.06250		101.03882				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				100.44609		100.42417				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				102.17015		102.15024				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				100.43259		100.41161				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				101.88627		101.85611				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				101.03461		100.99819				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL005 On 20/06/2019 Spot Bond				101.64444		101.61819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL007 On 20/12/2019 Spot Bond				57.96178		57.91075			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			9.52500	101.81016	9.57500	101.57503			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.57500	103.13610	7.62000	103.09011			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			9.28000	103.35394	9.32000	103.19125		1,392,000,000,000.00	150,000,000	75,000,000	
Total DV22 SPOT								1,392,000,000,000.00	150,000,000	75,000,000	
Total For DV22								1,392,000,000,000.00	150,000,000	75,000,000	
DV23 On 27/02/2023 Spot Bond			9.78500	103.48755	9.82500	103.25489		0.00	0	0	
Total DV23 SPOT								0.00	0	0	
Total For DV23								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.71500	102.41237	9.75500	102.16315		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			9.82000	104.70903	9.94000	103.79561		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC008 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				101.47778		101.45719		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				100.54755		100.52828		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				101.18202		101.16194		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				100.00000	0.00000	99.98066		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC014 On 24/08/2016 Spot Bond				100.00000	0.00000	99.98047				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC015 On 18/03/2016 Spot Bond				101.28017		101.26070				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC016 On 16/09/2016 Spot Bond				101.29506		101.27536				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				100.07738		100.13837				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				101.00373		100.98176				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				100.70083		100.67944				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.41000	123.57382	8.45000	123.37552				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			9.44000	102.58490	9.48000	102.41935				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			9.58500	102.64217	9.63500	102.38219				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			9.83500	102.55494	9.87500	102.30364				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	101.93965	2.94500	101.93145				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				99.10336		99.04905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.84964		100.81760			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				100.88026		100.85889			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				100.67145		100.64612			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	18.51227	100.00000	18.43087			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	103.08262	2.38000	103.07599			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	126.35548	2.23000	126.34778		6,690,000,000.00	3,000,000	3,000,000	
Total EL28 SPOT								6,690,000,000.00	3,000,000	3,000,000	
Total For EL28								6,690,000,000.00	3,000,000	3,000,000	
EL29 On 19/11/2029 Spot Bond			2.16000	114.87862	2.16000	114.87184		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	115.68003	2.16000	115.67328		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	105.36399	2.29500	105.35743		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	103.49577	2.36000	103.48917		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.83500	106.05231	9.88500	105.83766			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			9.73500	106.15114	9.78500	105.91516			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.21500	99.62114	10.31000	99.06970			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			10.45500	94.65365	10.57500	94.13853		8,364,000,000,000.00	800,000,000	400,000,000	
Total EMM04 SPOT								8,364,000,000,000.00	800,000,000	400,000,000	
Total For EMM04								8,364,000,000,000.00	800,000,000	400,000,000	
EMM05 On 17/04/2029 Spot Bond			10.59500	101.35834	10.71500	100.79926		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			10.31500	104.08038	10.41000	103.72246		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				99.86963		99.84792		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				101.49023		101.46821		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				100.39179		100.36921		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				100.37717		100.35541		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				100.01986		100.07875		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				99.83534		99.81429		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	12.76434	100.00000	12.70759				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	5.67304	100.00000	5.64782				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC1L On 23/02/2016 Spot Bond				100.01903		99.99996				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1L On 23/02/2016 Spot Bond				100.01909		100.00000				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1L On 22/08/2016 Spot Bond				100.02015		100.00000				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC1L On 04/02/2016 Spot Bond				100.34965		100.33125				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC2L On 04/05/2016 Spot Bond				100.36298		100.34348				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC2L On 04/11/2016 Spot Bond				100.37714		100.35690				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				97.11974		97.08710				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				100.11465		100.08845				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			10.37500	97.52786	10.41500	97.42035				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				98.44462		98.41844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.23121		98.20276				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	89.92013	100.00000	89.49397				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.15691		100.13389				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				100.16624		100.14188				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 ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	114.76100	10.00000	114.73100				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 ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.15054		100.12656				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				100.14102		100.12086				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				100.14566		100.12483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.14396		100.12281				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.14207		100.12120				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.15052		100.12845				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				100.15680		100.13381				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			8.18500	103.15274	8.22500	103.04304				0.00	0	38,400,000,000
Total ES18 SPOT										0.00	0	38,400,000,000
Total For ES18										0.00	0	38,400,000,000
ES23 On 25/01/2023 Spot Bond			8.97000	108.65172	9.01000	108.41062				0.00	0	7,570,530,500
Total ES23 SPOT										0.00	0	7,570,530,500
Total For ES23										0.00	0	7,570,530,500
ES26 On 02/04/2026 Spot Bond			9.28500	91.70165	9.38000	91.09731		18,570,000,000,000.00		2,000,000,000	20,010,000,000	
Total ES26 SPOT								18,570,000,000,000.00		2,000,000,000	20,010,000,000	
Total For ES26								18,570,000,000,000.00		2,000,000,000	20,010,000,000	
ES33 On 15/09/2033 Spot Bond			9.89500	81.55149	10.02000	80.65884				0.00	0	74,350,361,400
Total ES33 SPOT										0.00	0	74,350,361,400
Total For ES33										0.00	0	74,350,361,400
ES42 On 25/04/2042 Spot Bond			9.98000	86.98473	10.12000	85.83078				0.00	0	62,784,434,300
Total ES42 SPOT										0.00	0	62,784,434,300
Total For ES42										0.00	0	62,784,434,300
EXX01 On 19/05/2017 Spot Bond				99.13012		99.18646				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				97.26506		97.32029				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				100.77655		100.75439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.24373		101.22155				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				100.02053		100.00008				0.00	0	0
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				99.84993		99.83068				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				103.26971		103.24990				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				101.50130		101.48163				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				100.28500		100.26567				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				99.98033		99.96067				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				100.01999		100.00000				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				100.88812		100.86845				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				100.90899		100.88887				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	0.11732	100.00000	0.11695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.11732	100.00000	0.11695			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	10.87921	100.00000	10.85286			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.58943	100.00000	10.56378			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				101.50735		101.48463			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				100.86873		100.84278			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				101.67908		101.65386			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				101.79351		101.76663			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			9.69500	100.49808	9.73500	100.36989			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				101.44841		101.42863			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				101.44834		101.42856			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				100.66375		100.64020			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				103.54249		103.51900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.80210		101.77885			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				101.98208		101.95855			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.48500	102.78126	10.53500	102.54969			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				102.10182		102.07465			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				101.26814		101.24059			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				101.28674		101.25877			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			10.54500	108.83242	10.58500	108.69661			0.00	0	10,000,000
Total FRBC21 SPOT									0.00	0	10,000,000
Total For FRBC21									0.00	0	10,000,000
FRBC2 On 21/12/2018 Spot Bond				102.69091		102.66601			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			2.25000	137.87099	2.22000	138.09568			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	286.96933	2.18000	286.95237			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.40500	116.70807	2.40500	116.70049			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	158.48581	3.01000	158.47288		1,384,600,000,000.00		460,000,000	230,000,000

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 FRBI28 SPOT									1,384,600,000,000.00	460,000,000	230,000,000
Total For FRBI28									1,384,600,000,000.00	460,000,000	230,000,000
FRBI33 On 07/12/2033 Spot Bond			3.20500	200.93314	3.20500	200.91569			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			7.48600	69.06807	7.48700	69.05103			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.36500	44.08819	9.36600	44.07616			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.61000	42.70695	9.61000	42.69471			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	40.47446	100.00000	40.29452			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				102.36070		102.33111			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				101.72592		101.69863			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.49947		101.47577			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.64233		101.61637			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.61850		101.59267			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				101.54410		101.51947				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.76944		101.74147				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.59255		101.56714				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				101.69111		101.66412				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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				102.07592		102.04269				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				102.01561		101.98336				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	32.52013	100.09221	32.44042				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				101.44888		101.42579				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.24995		100.24995				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.60738		101.58198				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.62484		101.59915				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.48721		101.46371				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.51468		101.49053				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.97251		101.94096				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.48871		101.46498				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	67.20105	13.22500	67.17704				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.40557		101.38318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				101.40731		101.38488				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				102.05672		102.02418				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				101.46966		101.44623				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	105.49222	3.63500	105.48189				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				101.53198		101.50756				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				101.53198		101.50756				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				100.02370		100.00000				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				101.31255		101.28822				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				99.49388		99.46991				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				101.44541		101.42238				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				101.41251		101.39000				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				100.46929		100.44274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.64789		101.62160				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				100.30191		100.28014				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				68.02452		68.02452				0.00	144,720,000	144,720,000
Total FRC181 SPOT										0.00	144,720,000	144,720,000
Total For FRC181										0.00	144,720,000	144,720,000
FRC181 On 26/01/2021 Spot Bond				100.72678		100.70126				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				101.88627		101.85611				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				101.90681		101.87665				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				101.39691		101.37465				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				101.51468		101.49053				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				101.51468		101.49053				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				101.46114		101.43953				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				101.14202		101.11999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				101.20255		101.17936				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				101.07001		101.04955				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	114.76100	10.00000	114.73100				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				100.97147		100.95030				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				101.59773		101.57225				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				100.95389		100.93259				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				101.05084		101.03034				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				100.89044		100.86921				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19:On 10/04/2016 Spot Bond				100.89277		100.87149				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				100.82528		100.80176				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				100.75217		100.73070				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				100.82528		100.80176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.74925		100.72785				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.41837		100.39431				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.42428	8.75000	100.40065				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				103.39295		103.36930				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	11.31104	100.00000	11.28334				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	10.39001	100.00000	10.36456				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				96.81487		96.78423				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	12.73825	100.00000	12.70705				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.56660		101.54161				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	29.23261	100.00000	29.16179				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				100.34144		100.31807				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	10.96580	100.00000	10.93894				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

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	28.32331	100.00000	28.25470			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.34140		100.31803			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	28.29861	100.00000	28.23005			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				100.34060		100.31728			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				100.32401		100.30179			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				100.45674		100.43322			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				100.42969		100.40750			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			3.06000	131.74778	3.03000	131.95815			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				100.29703		100.27526			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				100.29326		100.27176			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				100.29326		100.27176			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				100.08459		100.06351			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 10/09/2016 Spot Bond				101.55270		101.53151				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				101.43104		101.40879				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				101.44693		101.42018				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				101.59255		101.56714				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.28737		101.26550				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.81475		100.79401				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.92000	125.49368	3.89000	125.68905				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.97021		100.93376				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				101.78601		101.76166				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				100.63153		100.60743				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			3.59000	127.91001	3.56000	128.11151				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67 On 20/09/2016 Spot Bond				101.63176		101.60597			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.64000	127.55464	3.61000	127.75531			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			3.62000	127.69665	3.59000	127.89765			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	132.57009	3.59000	132.55728			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	144.15479	3.66000	144.14047			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				100.70576		100.67890			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				101.42970		101.40711			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				101.62135		101.59573			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				101.87897		101.84925			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				101.81285		101.78418			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				101.55449		101.52969			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC96/ On 20/03/2017 Spot Bond				101.55276		101.52799				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				101.41270		101.39179				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 31/10/2020 Spot Bond				100.63424		100.60496				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	14.16380	100.00000	14.12911				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	62.91082	100.00000	62.75675				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	30.78717	100.00000	30.71177				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	51.21317	100.00000	51.05327				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	12.69184	100.00000	12.66110				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				101.02973		101.01153				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				101.76121		101.74103				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				100.97757		100.95903				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				100.85669		100.83549				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				99.69363		99.67281				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				99.70841		99.68663				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.82886		102.80417				0.00	0	510,000,000
Total FRJ25 SPOT										0.00	0	510,000,000
Total For FRJ25										0.00	0	510,000,000
FRS100 On 15/01/2024 Spot Bond			2.15800	107.72084	2.14300	108.16598				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	116.09896	2.48000	116.09117				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				100.70304		100.68174				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	100.89508	10.38000	100.86699				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.89508	10.38000	100.86699				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				103.05284		103.02595				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	113.35373	2.62000	113.34571				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	216.54101	2.64500	216.52548				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	113.93537	2.59000	113.92740				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.67500	215.66771	2.67500	215.65207				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				100.68947		100.66254				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.49000	115.89122	2.49000	115.88343				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	112.20116	2.68000	112.19302				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				54.89500		53.78200				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	110.21793	2.78500	110.20964				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	212.21763	2.79500	212.20155				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	210.80021	2.84500	210.78394				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	102.04848	2.42000	102.04181				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	209.95537	2.87500	209.93900				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	105.22125	3.06000	105.21256				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	157.82825	3.05000	157.81520				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			3.51000	97.62544	3.51000	97.61621			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	157.99234	3.04000	157.97932			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				103.67014					0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.10000	157.01071	3.10000	156.99751			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.38500	196.24391	3.38500	196.22815			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				91.04617		91.04617			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.44000	98.76189	3.44000	98.75273			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.41000	99.25390	3.41000	99.24477			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.22000	102.44053	3.22000	102.43165			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.91000	160.14360	2.91000	160.13096			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.15500	202.26878	3.15500	202.25149			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.27811		100.25925			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14(On 19/09/2016 Spot Bond				99.56184		99.54140			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				106.08325		106.07862			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.04000	157.99234	3.04000	157.97932			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.04000	157.99234	3.04000	157.97932			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14(On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.30000	284.71830	2.30000	284.70052			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	286.78094	2.19000	286.76389			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	273.60037	2.91000	273.57880			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			2.72000	134.27926	2.69000	134.49554			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				100.61726		100.59452			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			2.25000	133.65536	2.22000	133.87318			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				100.83256		100.80880			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				101.07410		101.05121			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				100.44584		100.42286			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.46000	113.22844	2.46000	113.22091			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	33.77975	104.97509	33.69336			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	37.51740	101.07593	37.42463			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	30.41059	100.44759	30.33581			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	35.82443	100.76967	35.73609			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	120.98179	2.16500	120.97468			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	117.24008	2.35000	117.23263			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				99.03505		99.03395			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.38000	116.94956	2.38000	116.94204			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				99.86188		99.83849			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.39000	358.61675	2.39000	358.59352			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				100.32721		100.30479			0.00	0	60,000,000
Total FRS94 SPOT									0.00	0	60,000,000
Total For FRS94									0.00	0	60,000,000
FRS96 On 24/08/2018 Spot Bond				99.93749		99.91649			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			7.36500	102.01061	7.41000	101.95532			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			8.03500	102.38298	8.07500	102.29425			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			8.42500	105.56269	8.46500	105.45146			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			8.94000	100.41503	8.98000	100.25936			0.00	0	36,420,000
Total FRX19 SPOT									0.00	0	36,420,000
Total For FRX19									0.00	0	36,420,000
FRX20 On 01/10/2020 Spot Bond			9.24500	99.36957	9.29500	99.15534			0.00	0	110,000,000
Total FRX20 SPOT									0.00	0	110,000,000
Total For FRX20									0.00	0	110,000,000
FRX23 On 28/02/2023 Spot Bond			10.05500	90.11169	10.09500	89.90000		2,111,550,000,000.00		210,000,000	210,000,000
Total FRX23 SPOT								2,111,550,000,000.00		210,000,000	210,000,000
Total For FRX23								2,111,550,000,000.00		210,000,000	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			10.15500	108.36143	10.25000	107.76754			0.00	0	170,000,000
Total FRX24 SPOT									0.00	0	170,000,000
Total For FRX24									0.00	0	170,000,000
FRX26 On 01/10/2026 Spot Bond			10.56500	94.59377	10.66000	93.99301			0.00	0	800,000,000
Total FRX26 SPOT									0.00	0	800,000,000
Total For FRX26									0.00	0	800,000,000
FRX30 On 31/01/2030 Spot Bond			10.83000	95.30496	10.95000	94.47235		3,140,700,000,000.00		290,000,000	1,350,000,000
Total FRX30 SPOT								3,140,700,000,000.00		290,000,000	1,350,000,000
Total For FRX30								3,140,700,000,000.00		290,000,000	1,350,000,000
FRX31 On 21/02/2031 Spot Bond			10.95000	91.78659	11.07000	90.95636		2,967,450,000,000.00		271,000,000	271,000,000
Total FRX31 SPOT								2,967,450,000,000.00		271,000,000	271,000,000
Total For FRX31								2,967,450,000,000.00		271,000,000	271,000,000
FRX45 On 14/04/2045 Spot Bond			10.48000	78.39033	10.62000	77.36493		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				101.28153		101.26128		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				101.29897		101.27845		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				101.34252		101.32131		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				101.41225		101.38994		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				101.46454		101.44140		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				101.69097		101.66424		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				100.07359		100.05526		0.00		0	0
Total FS2A3 SPOT								0.00		0	0
Total For FS2A3								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				99.94301		99.92436			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				100.07648		100.05742			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.07968		100.05982			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				100.08235		100.06181			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				100.09405		100.07055			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	2.27375	100.00000	2.26824			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	0.38147	100.00000	0.38055			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	15.74096	100.00000	15.70241			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.64090	100.00000	2.63443				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	0.44307	100.00000	0.44198				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.93835		100.91429				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			9.45500	101.15833	9.49500	101.08199				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				99.97934		99.95869				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				99.97866		99.95732				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				99.97838		99.95678				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				99.97660		99.95321				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				99.97441		99.94884				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				99.97304		99.94610				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				100.23924		100.22083				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	11.61335	100.00000	11.58492				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	23.98376	100.00000	23.92502				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	15.42631	100.00000	15.38853				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	10.09985	100.00000	10.06832				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				100.58728		100.56664				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.60974		100.58830				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				100.63758		100.61517				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.67619		100.65244				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				100.43324		100.41272				0.00	60,000,000	30,000,000
Total GRT02 SPOT										0.00	60,000,000	30,000,000
Total For GRT02										0.00	60,000,000	30,000,000
GRT04 On 15/09/2016 Spot Bond				101.97558		101.95448				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.59096		101.56882				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.02093		99.99996				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				101.28404		101.26236				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				100.86256		100.84041				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				102.24374		102.22335				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.62328		100.59621				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	10.91376	100.00000	10.88732				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.52890		101.50633				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				100.47072		100.44867				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				100.27923		100.25682				0.00	28,260,000	14,130,000
Total HILB04 SPOT										0.00	28,260,000	14,130,000
Total For HILB04										0.00	28,260,000	14,130,000
HILC24 On 14/01/2016 Spot Bond				100.77188		100.75350				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				100.33125		100.31285				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	10.11735	100.00000	10.07286				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	10.11735	100.00000	10.07286				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	10.73262	100.00000	10.68542				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.73262	100.00000	10.68542				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	11.52368	100.00000	11.47301				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.52368	100.00000	11.47301				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	12.49053	100.00000	12.43561				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.80774		100.78471			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				100.99252		100.96710			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.27587		100.25271			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	114.76100	10.00000	114.73100			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			9.33500	103.26417	9.37500	103.19265			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				100.09300		100.06977			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				100.08719		100.06544			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			8.62000	107.33036	8.66000	107.15016			0.00	0	1,162,876,300
Total HWAY20 SPOT									0.00	0	1,162,876,300
Total For HWAY20									0.00	0	1,162,876,300
HWAY2 On 07/12/2023 Spot Bond			2.18000	286.96933	2.18000	286.95237			0.00	0	2,400,000,000
Total HWAY23 SPOT									0.00	0	2,400,000,000
Total For HWAY23									0.00	0	2,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.05000	295.95403	2.05000	295.93755			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	101.55370	2.33500	101.54718			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			10.02000	96.44138	10.14500	95.42976			0.00	0	2,720,000,000
Total HWAY34 SPOT									0.00	0	2,720,000,000
Total For HWAY34									0.00	0	2,720,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.02000	96.32619	10.14500	95.29897			0.00	0	1,000,000,000
Total HWAY35 SPOT									0.00	0	1,000,000,000
Total For HWAY35									0.00	0	1,000,000,000
HWF02 On 30/09/2016 Spot Bond			100.00000	58.59249	100.00000	58.44899			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	60.62170	100.00000	60.47484			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	51.69915	100.00000	51.57391			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	114.76100	10.00000	114.73100			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	123.32661	1.74000	123.32079		1,746,960,000,000.00	1,004,000,000	35,862,008,900	
Total I2025 SPOT								1,746,960,000,000.00	1,004,000,000	35,862,008,900	
Total For I2025								1,746,960,000,000.00	1,004,000,000	35,862,008,900	
I2033 On 28/02/2033 Spot Bond			1.78500	104.05540	1.78500	104.05031		197,278,200,000,000.00	110,520,000,000	101,092,400	
Total I2033 SPOT								197,278,200,000,000.00	110,520,000,000	101,092,400	
Total For I2033								197,278,200,000,000.00	110,520,000,000	101,092,400	
I2038 On 31/01/2038 Spot Bond			1.86000	129.25508	1.86000	129.24857		10,552,710,000,000.00	5,673,500,000	171,285,690,200	
Total I2038 SPOT								10,552,710,000,000.00	5,673,500,000	171,285,690,200	
Total For I2038								10,552,710,000,000.00	5,673,500,000	171,285,690,200	
I2046 On 31/03/2046 Spot Bond			1.88000	129.61672	1.88000	129.61008		10,651,328,000,000.00	5,665,600,000	105,564,826,700	
Total I2046 SPOT								10,651,328,000,000.00	5,665,600,000	105,564,826,700	
Total For I2046								10,651,328,000,000.00	5,665,600,000	105,564,826,700	
I2050 On 31/12/2050 Spot Bond			1.97000	137.05741	1.95500	137.54280		12,017,000,000,000.00	6,100,000,000	54,134,844,104	
Total I2050 SPOT								12,017,000,000,000.00	6,100,000,000	54,134,844,104	
Total For I2050								12,017,000,000,000.00	6,100,000,000	54,134,844,104	
IBL21 On 15/03/2016 Spot Bond			8.27500	102.16096	8.32000	102.12450		12,081,500,000,000.00	1,460,000,000	730,000,000	
Total IBL21 SPOT								12,081,500,000,000.00	1,460,000,000	730,000,000	
Total For IBL21								12,081,500,000,000.00	1,460,000,000	730,000,000	
IBL22 On 15/03/2018 Spot Bond			8.20500	105.58197	8.24500	105.47398		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28 On 18/08/2016 Spot Bond			8.09500	102.30418	8.14000	102.25043			3,238,000,000,000.00	400,000,000	200,000,000
Total IBL28 SPOT									3,238,000,000,000.00	400,000,000	200,000,000
Total For IBL28									3,238,000,000,000.00	400,000,000	200,000,000
IBL33 On 03/11/2016 Spot Bond				100.44607		100.42415			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.43000	134.34884	2.43000	134.34002			121,500,000,000.00	50,000,000	25,000,000
Total IBL34 SPOT									121,500,000,000.00	50,000,000	25,000,000
Total For IBL34									121,500,000,000.00	50,000,000	25,000,000
IBL36 On 31/01/2022 Spot Bond			2.32000	137.32916	2.29000	137.55257			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				101.58209		101.56115			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			8.32500	102.17465	8.36500	102.06728			3,330,000,000,000.00	400,000,000	200,000,000
Total IBL39 SPOT									3,330,000,000,000.00	400,000,000	200,000,000
Total For IBL39									3,330,000,000,000.00	400,000,000	200,000,000
IBL42 On 15/06/2017 Spot Bond				101.94317		101.92127			0.00	110,000,000	4,045,000,000
Total IBL42 SPOT									0.00	110,000,000	4,045,000,000
Total For IBL42									0.00	110,000,000	4,045,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.76100	10.00000	114.73100			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			9.02500	100.69977	9.06500	100.57187			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			9.47000	95.12153	9.51000	94.96938			1,983,018,000,000.00	209,400,000	104,700,000
Total IBL46 SPOT									1,983,018,000,000.00	209,400,000	104,700,000
Total For IBL46									1,983,018,000,000.00	209,400,000	104,700,000
IBL48 On 19/03/2016 Spot Bond				101.30618		101.28593			0.00	0	86,640,000
Total IBL48 SPOT									0.00	0	86,640,000
Total For IBL48									0.00	0	86,640,000
IBL49 On 02/04/2018 Spot Bond			8.85500	97.87726	8.89500	97.77229			4,781,700,000,000.00	540,000,000	270,000,000
Total IBL49 SPOT									4,781,700,000,000.00	540,000,000	270,000,000
Total For IBL49									4,781,700,000,000.00	540,000,000	270,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.46000	101.45551	9.50000	101.28249			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				100.39185		100.37096			0.00	10,000,000,000	10,070,000,000
Total IBL52 SPOT									0.00	10,000,000,000	10,070,000,000
Total For IBL52									0.00	10,000,000,000	10,070,000,000
IBL53 On 31/07/2018 Spot Bond				99.62212		99.59995			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			7.72000	101.96157	7.76500	101.91100			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			8.80500	100.90583	8.84500	100.78923		1,320,750,000,000.00		150,000,000	75,000,000
Total IBL55 SPOT								1,320,750,000,000.00		150,000,000	75,000,000
Total For IBL55								1,320,750,000,000.00		150,000,000	75,000,000
IBL56 On 31/01/2019 Spot Bond				100.49810		100.47484			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				100.21914		100.19865			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			7.97500	102.98603	8.01500	102.91812			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			8.76500	103.68212	8.80500	103.54653			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			9.93500	104.49881	9.97500	104.24749		14,902,500,000,000.00		1,500,000,000	750,000,000
Total IBL60 SPOT								14,902,500,000,000.00		1,500,000,000	750,000,000
Total For IBL60								14,902,500,000,000.00		1,500,000,000	750,000,000
IBL61 On 31/03/2019 Spot Bond				101.12539		101.10453			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				100.58158		100.56088			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.45108		100.42996			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				100.53988		100.51850			0.00	960,000,000	480,000,000
Total IBL64 SPOT									0.00	960,000,000	480,000,000
Total For IBL64									0.00	960,000,000	480,000,000
IBL65 On 29/07/2021 Spot Bond				100.55035		100.52857			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				101.50001		101.47786			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			3.05000	131.82145	3.02000	132.03199			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				101.18394		101.16243			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	17.30964	100.00000	17.23352			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				100.01904		100.07811			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				100.02244		100.08078			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	0.01385	100.00000	0.01382			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				100.70128		100.68087			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				100.32610		100.30437			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			9.51500	96.21259	9.56500	96.00112			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				100.13732		100.11823			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				99.56639		99.54618			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			10.26500	95.86390	10.36000	95.30544			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				100.23606		100.21381			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			11.12000	101.45017	11.24000	100.55263			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	101.56889	5.00000	101.55526			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	100.48694	5.00000	100.47338			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	100.77551	4.00000	100.76454			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	100.41205	4.00000	100.40118			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	63.89069	100.00000	63.73591			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	63.76243	100.00000	63.60796			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	63.76243	100.00000	63.60796				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	102.92919	9.20000	102.90407				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.68182	100.00000	8.66056				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				100.50022		100.47130				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	22.55439	100.00000	22.49975				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	27.48108	100.00000	27.41450				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	2.16365	100.00000	2.15951				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	9.74293	100.00000	9.71933				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	9.90311	100.00000	9.87912				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	11.77051	100.00000	11.74200				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	11.41187	100.00000	11.38661				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	43.18090	100.00000	43.07630				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	10.11509	100.00000	10.08316				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	17.29197	100.00000	17.23738				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	95.45257	100.00000	95.21214				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	60.66642	100.00000	60.31604				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	83.10255	100.00000	82.73320				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	43.72745	100.00000	43.47489				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	32.27231	100.00000	32.08591				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	24.63555	100.00000	24.49326				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	87.52998	100.00000	87.32057				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	34.33677	100.00000	100.00000				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	64.96695	100.00000	64.46852				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	64.96695	100.00000	64.46852				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA549 On 24/11/2015 Spot Bond			6.65000	99.90899	6.65000	99.89080			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	99.78185	6.65000	99.76371			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	99.65503	6.65000	99.63694			0.00	0	0
Total INA551 SPOT									0.00	0	0
Total For INA551									0.00	0	0
INA552 On 15/12/2015 Spot Bond			6.65000	99.52853	6.65000	99.51049			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	99.13831	6.75000	99.12014			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	99.01124	6.75000	98.99312			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	98.86816	6.85000	98.84982			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	98.61200	6.85000	98.59376			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	98.48442	6.85000	98.46622			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				100.25843		100.23978			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			10.90816	102.06591	10.88357	102.04137			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			10.90816	101.67051	10.88357	101.64606			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				101.54438		101.51957				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				101.51567		101.49132				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	100.91295	6.50000	100.89532				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.57525		101.55012				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				101.48163		101.46034				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				100.84526		100.82524				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	114.76100	10.00000	114.73100				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				101.49053		101.46639				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				100.43216		100.41036				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				102.86635		102.84749				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				103.94829		103.92740				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.34872		100.31916			0.00	0	8,000,000
Total INLV01 SPOT									0.00	0	8,000,000
Total For INLV01									0.00	0	8,000,000
INLV02 On 20/10/2025 Spot Bond				100.96204		100.93389			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	86.69834	100.00000	86.49289			0.00	0	0
Total IP276U SPOT									0.00	0	0
Total For IP276U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	114.76100	10.00000	114.73100			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				100.91149		100.88922			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				100.92287		100.90033			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			8.27500	101.66817	8.32000	101.58743			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				101.14856		101.12680			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				101.17503		101.15278			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				101.19270		101.17012			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				100.84617		100.82444			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				100.88747					0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF12 On 15/04/2018 Spot Bond				100.86252		100.84038			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			9.88500	97.95843	9.93500	97.72749			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.84500	103.06768	8.88500	102.97564			0.00	0	22,000,000
Total IPL6 SPOT									0.00	0	22,000,000
Total For IPL6									0.00	0	22,000,000
IPL7 On 05/04/2018 Spot Bond				101.07805		101.05602			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				100.95674		100.93395			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				99.99517		99.97508			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				102.66212		102.63898			0.00	0	29,000,000
Total IV015 SPOT									0.00	0	29,000,000
Total For IV015									0.00	0	29,000,000
IV016 On 06/12/2021 Spot Bond				101.94190		101.91682			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.00000	133.66948	2.97000	133.70480			0.00	0	79,000,000
Total IV017 SPOT									0.00	0	79,000,000
Total For IV017									0.00	0	79,000,000
IV019 On 31/03/2028 Spot Bond			3.60000	154.85236	3.60000	154.83727			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				101.28588		101.26110			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				101.04434		101.01950			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				100.84625		100.82107			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				101.72267		101.69733			0.00	0	25,000,000
Total IV025 SPOT									0.00	0	25,000,000
Total For IV025									0.00	0	25,000,000
IV026 On 27/09/2024 Spot Bond				99.46116		99.43546			0.00	120,000,000	60,000,000
Total IV026 SPOT									0.00	120,000,000	60,000,000
Total For IV026									0.00	120,000,000	60,000,000
IV030 On 31/01/2025 Spot Bond			3.74000	112.67383	3.74000	112.66249			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	112.67383	3.74000	112.66249			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				101.88372		101.85757			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				99.85203		99.82566			0.00	112,000,000	56,000,000
Total IV032 SPOT									0.00	112,000,000	56,000,000
Total For IV032									0.00	112,000,000	56,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	10.51787	100.00000	10.47162			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			10.55500	107.55836	10.59500	107.44033			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				102.21004		102.18375			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	147.57268	3.70000	147.55790			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA550 On 03/12/2015 Spot Bond			6.65000	99.74558	6.65000	99.72746			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
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	114.76100	10.00000	114.73100			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				100.55495		100.53370			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				101.03078		101.00972			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				100.07337		100.05512			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC015 On 22/05/2016 Spot Bond				100.02130		100.00005				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				99.88017		99.85985				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				100.93322		100.91097				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.93905		100.91666				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				100.95071		100.92804				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				100.89825		100.87681				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				100.78580		100.76336				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				100.56447		100.54214				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				101.39490		101.37286				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				100.16916		100.14760				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				99.96349		99.94512				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				99.96387		99.94569				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC027 On 03/04/2019 Spot Bond				101.11370		101.09097			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				100.60906		100.58741			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				101.29897		101.27845			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.20025		101.17804			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				101.23013		101.20738			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				101.23013		101.20737			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			9.36500	103.05805	9.40500	102.91139			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	17.12279	100.00000	17.08510			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	12.14818	100.00000	12.11875			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			9.55500	102.21974	9.60500	101.98018			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				100.57482		100.55209			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				101.41462		101.39383			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC048 On 06/11/2017 Spot Bond				100.40874		100.38522			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				100.02107		100.00010			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				99.80969		101.81562			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.47523		100.45191			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				100.29479		100.27318			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				100.29983		100.27634			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				99.82320		101.69405			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				101.30580		101.28252			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				100.54690		100.52524			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				101.11224		101.08954			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.59193		101.57062			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				100.49527		100.47214			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				101.23662		101.21321			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				100.17675		100.15425			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				100.35755		100.33310			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.58350		101.55967			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				101.71451		101.69113			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				101.41513		101.39234			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				100.43506		100.41261			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				100.57813		100.55120			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978			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				101.72159		101.69860			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				101.63355		101.60948			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				101.77547		101.75217				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				102.04700		102.02219				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				100.58104		100.55398				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.52790		100.49938				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			8.81500	135.03718	8.91000	134.15394				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				101.19667		101.17555				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				99.54185		99.52103				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				101.70856		101.68800				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.36410		101.34147				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				100.89417		100.87109				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			10.49000	97.10816	10.53000	96.95521				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	102.37235	9.71000	102.34598				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LEW01 On 31/10/2016 Spot Bond				100.47916		100.45676				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			8.86500	100.25783	8.90500	100.17229				0.00	0	3,286,000,000
Total LGL02 SPOT										0.00	0	3,286,000,000
Total For LGL02										0.00	0	3,286,000,000
LGL03 On 03/04/2018 Spot Bond			9.05500	98.12335	9.09500	98.01782				0.00	0	250,000,000
Total LGL03 SPOT										0.00	0	250,000,000
Total For LGL03										0.00	0	250,000,000
LGL04 On 14/08/2020 Spot Bond			10.16000	98.85171	10.20000	98.68129				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				101.72246		101.69712				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				102.20622		102.17393				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			7.77500	104.92534	7.82000	104.90051				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				102.39950		102.36443				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				101.71433		101.69094				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				99.97088		99.94218				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				100.08072		100.06058				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.08604		102.14355				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.09241		102.29311			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				101.39481		101.37477			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				99.71237		99.69440			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				99.01605		98.99816			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				100.21487		100.19530			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				101.56204		101.53863			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				101.57327		101.54972			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				102.08190		102.06502			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				102.22177		102.20391			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				101.53385		101.50539			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				101.05455		101.03502			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				101.65488		101.63410			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 28/03/2016 Spot Bond				101.31016		101.29097			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				101.60567		101.58561			0.00	240,000,000	120,000,000
Total MBF035 SPOT									0.00	240,000,000	120,000,000
Total For MBF035									0.00	240,000,000	120,000,000
MBF03: On 11/11/2016 Spot Bond				100.13647		100.11561			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.59143		100.57050			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				100.29848		100.27797			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				100.25762		100.23659			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				101.52841		101.50833			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				100.86360		100.84300			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				100.88870		100.86699			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				100.14751		100.12587			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				101.13167		101.11038			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				101.12544		101.10458			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 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	92.85714	100.00000	92.62087			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	29.62138	100.00000	29.54962			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	28.72223	100.00000	28.65266			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	28.79892	100.00000	28.72915			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	27.63560	100.00000	27.56865			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	33.32910	100.00000	33.24835			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				100.53981		100.51843			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			8.97500	101.11843	9.01500	100.97916			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			9.04500	100.55536	9.08500	100.41667			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				101.03458		101.01335			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				102.98694		102.96447			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA On 05/07/2026 Spot Bond				103.11967		103.09619			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			8.14000	101.52454	8.18000	101.46943			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			9.01500	104.45147	9.05500	104.31924			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.81000	104.74492	9.86000	104.49062			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				101.29022		101.26984			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				101.33382		101.31275			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			9.84000	103.11685	9.88000	102.96221			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			9.06500	99.47071	9.10500	99.39120			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				100.79760		100.77826			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				102.62750		102.60789			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				101.45683		101.43390			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			9.68500	103.40226	9.73500	103.16954			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2025 Spot Bond				99.12201		99.09908			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			11.46500	102.20268	11.56000	101.62889			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			10.96500	102.54336	11.00500	102.32755			0.00	0	1,000,000,000
Total MMIG05 SPOT									0.00	0	1,000,000,000
Total For MMIG05									0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	39.38409	100.00000	39.28763			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			8.76500	99.47430	8.80500	99.39541			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			8.70500	105.79714	8.74500	105.71183			0.00	0	36,210,000
Total MTN04 SPOT									0.00	0	36,210,000
Total For MTN04									0.00	0	36,210,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.03066	100.89771	7.01349			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	7.12035	100.61875	7.10301			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.25474		101.23476			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.35997		101.32008			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				101.37741		101.33714			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				101.56733		101.52289			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				101.70494		101.67772			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	12.44406	100.00000	12.41358			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	13.32278	100.00000	13.29015			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			10.03500	91.34755	10.07500	91.13687			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			9.68500	103.53475	9.73500	103.32641			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			7.80000	101.70705	7.84500	101.65709			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			9.52000	97.55757	9.56000	97.37880			0.00	0	157,500,000
Total NBK11A SPOT									0.00	0	157,500,000
Total For NBK11A									0.00	0	157,500,000
NBK12/ On 19/03/2021 Spot Bond			9.13500	102.69087	9.18500	102.45742		548,100,000,000.00		60,000,000	60,000,000
Total NBK12A SPOT								548,100,000,000.00		60,000,000	60,000,000
Total For NBK12A								548,100,000,000.00		60,000,000	60,000,000
NBK13/ On 19/03/2024 Spot Bond			9.63500	102.27311	9.67500	102.02068		770,800,000,000.00		80,000,000	80,000,000
Total NBK13A SPOT								770,800,000,000.00		80,000,000	80,000,000
Total For NBK13A								770,800,000,000.00		80,000,000	80,000,000
NBK13I On 21/02/2017 Spot Bond				100.66838		100.65051		0.00		0	0
Total NBK13B SPOT								0.00		0	0
Total For NBK13B								0.00		0	0
NBK14/ On 26/06/2021 Spot Bond			9.49500	102.96995	9.54500	102.73223		0.00		0	60,000,000
Total NBK14A SPOT								0.00		0	60,000,000
Total For NBK14A								0.00		0	60,000,000
NBK15/ On 11/02/2022 Spot Bond			9.73500	98.15219	9.78500	97.90417		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				100.80727		100.78905		0.00		0	0
Total NBK15B SPOT								0.00		0	0
Total For NBK15B								0.00		0	0
NBK16/ On 12/02/2025 Spot Bond			10.42500	96.89288	10.52000	96.33520		4,795,500,000,000.00		460,000,000	1,320,000,000
Total NBK16A SPOT								4,795,500,000,000.00		460,000,000	1,320,000,000
Total For NBK16A								4,795,500,000,000.00		460,000,000	1,320,000,000
NBK16I On 25/07/2016 Spot Bond				100.47275		100.45207		0.00		0	140,000,000
Total NBK16B SPOT								0.00		0	140,000,000
Total For NBK16B								0.00		0	140,000,000
NBK17/ On 22/04/2026 Spot Bond			10.59500	96.86885	10.69000	96.26955		1,059,500,000,000.00		100,000,000	1,150,000,000
Total NBK17A SPOT								1,059,500,000,000.00		100,000,000	1,150,000,000
Total For NBK17A								1,059,500,000,000.00		100,000,000	1,150,000,000
NBK17I On 28/11/2016 Spot Bond				99.96417		99.94593		0.00		0	0
Total NBK17B SPOT								0.00		0	0
Total For NBK17B								0.00		0	0
NBK18/ On 01/06/2020 Spot Bond			9.47000	103.69114	9.51000	103.52131		0.00		0	0
Total NBK18A SPOT								0.00		0	0
Total For NBK18A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK18I On 20/03/2017 Spot Bond				101.05258		101.03214			0.00	10,600,000,000	5,300,000,000
Total NBK18B SPOT									0.00	10,600,000,000	5,300,000,000
Total For NBK18B									0.00	10,600,000,000	5,300,000,000
NBK19I On 01/06/2022 Spot Bond			9.88500	103.47417	9.93500	103.21276			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.76534		100.74439			0.00	0	100,000,000
Total NBK19B SPOT									0.00	0	100,000,000
Total For NBK19B									0.00	0	100,000,000
NBK20I On 01/06/2026 Spot Bond			10.66500	103.07571	10.76000	102.46440			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				101.23876		101.21772			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.86500	102.07632	10.96000	101.43649			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				100.27964		100.25946			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			8.94500	105.88783	10.07000	105.13572			0.00	0	95,200,000,000
Total NBK22A SPOT									0.00	0	95,200,000,000
Total For NBK22A									0.00	0	95,200,000,000
NBK22I On 12/02/2018 Spot Bond				100.25246		100.23100			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.51500	101.17886	10.685.00000	1.15104		1,261,800,000,000.00	120,000,000	88,460,000,000	
Total NBK23A SPOT								1,261,800,000,000.00	120,000,000	88,460,000,000	
Total For NBK23A								1,261,800,000,000.00	120,000,000	88,460,000,000	
NBK23I On 12/02/2020 Spot Bond				100.25891		100.23692			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			10.76500	101.27621	10.94000	105.53293		1,291,800,000,000.00	120,000,000	66,660,000,000	
Total NBK24A SPOT								1,291,800,000,000.00	120,000,000	66,660,000,000	
Total For NBK24A								1,291,800,000,000.00	120,000,000	66,660,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond				100.28417		100.26191			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				100.27650		100.25300			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				100.76431		100.74049			0.00	72,000,000	91,000,000
Total NBK26B SPOT									0.00	72,000,000	91,000,000
Total For NBK26B									0.00	72,000,000	91,000,000
NBK27I On 01/06/2018 Spot Bond				101.75503		101.73464			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.10695	100.00000	13.60004			0.00	5,000,000,000	49,600,000,000
Total NBK28B SPOT									0.00	5,000,000,000	49,600,000,000
Total For NBK28B									0.00	5,000,000,000	49,600,000,000
NBK3A On 09/09/2019 Spot Bond			9.02500	109.80082	9.06500	109.64219			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			10.99000	39.42712	11.08500	39.11591			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				100.83912		100.81517			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			7.84500	102.04800	7.89000	102.01179			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				101.29265		101.27153			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				99.88913		99.87065			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				99.83983		99.81932			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.63642		100.61383			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				100.57496		100.55222			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				96.46503		96.44592			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				100.18171		100.15858			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				101.39046		101.36849			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				101.54499		101.52289			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				101.27798		101.25780			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				101.25995		101.23989			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				101.25908		101.23903			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				100.51666		100.49539			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				101.44541		101.42238			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			10.16000	104.63724	10.25500	104.07545			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				101.43676		101.41386			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			10.19500	103.47197	10.29000	102.91502			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.44541		101.42238			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				101.30330		101.28255			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				101.32168		101.30081			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				101.45927		101.43602			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				101.47659		101.45305			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				99.82624		99.80457			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				101.00392		100.98153			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				101.44022		101.41727			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				101.02627		101.00392			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED13 On 25/07/2023 Spot Bond				100.72264		100.69706				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				98.57830		100.82913				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			10.22500	102.06224	10.26500	101.92212				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.48741		98.46033				0.00	0	1,500,000,000
Total NED16 SPOT										0.00	0	1,500,000,000
Total For NED16										0.00	0	1,500,000,000
NED17 On 14/10/2024 Spot Bond				105.33595		105.31006				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				100.97189		100.92504				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				101.45632		101.42878				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			11.39000	104.10915	11.43000	103.93800			569,500,000,000.00		50,000,000	2,040,000,000
Total NED20 SPOT									569,500,000,000.00		50,000,000	2,040,000,000
Total For NED20									569,500,000,000.00		50,000,000	2,040,000,000
NED9 On 06/07/2017 Spot Bond				100.91950		100.90027				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	114.46777	9.44500	114.43875				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	114.76100	10.00000	114.73100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10 On 08/12/2016 Spot Bond			2.20000	177.03539	2.20000	177.02480			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	114.84364	2.60000	114.83558			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	193.52324	3.45000	193.51116			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99000	111.21441	2.99000	111.20544			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	145.37749	3.19000	145.36492			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	157.01071	3.10000	156.99751			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			8.89000	104.82860	8.93000	104.65210			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.52000	103.37040	9.56000	103.19627			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.36724		100.34991			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.01817		100.00002			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.01890		100.00008			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.01849		100.00007			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.01970		100.00010				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.72000	103.35716	9.76000	104.20231				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.01931		100.00009				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.01904		100.00008				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				100.02078		100.00002				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			9.92000	103.34402	9.96000	103.17008				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				100.01959		100.00009				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				100.01973		100.00010				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				100.02194		100.00003				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				100.02464		100.00004				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				100.02304		100.00007				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				100.02014		100.00011				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.81500	108.73128	8.85500	108.59590			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.61500	113.90658	9.66500	113.60766			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.09500	176.77495	2.09500	176.76487			0.00	0	8,700,000,000
Total NRA023 SPOT									0.00	0	8,700,000,000
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.06500	107.87808	11.16000	107.16387			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				100.51593		100.49694			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				101.39590		101.37385			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				99.88235		99.86269			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				99.79922		99.77891			0.00	135,000,000	75,000,000
Total NTC18 SPOT									0.00	135,000,000	75,000,000
Total For NTC18									0.00	135,000,000	75,000,000
NTC19 On 27/07/2020 Spot Bond				100.62864		100.60549			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				99.86028		99.83662			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				99.81391		99.78296			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	16.49318	100.00000	16.45322			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				100.34777		100.32592				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			10.04000	97.38743	10.08000	97.23424				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				101.69201		101.66812				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.21500	100.18418	10.26500	99.98725				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			10.81500	99.61548	10.85500	99.40954				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			11.41500	99.35374	11.51000	98.79821				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				101.67192		101.64728				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			10.80500	102.54164	10.84500	102.32220				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			11.31500	102.38099	11.41000	101.79676				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	54.26888	100.00000	54.13741				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	114.76100	10.00000	114.73100				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				101.61178		101.59100				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM19 On 13/05/2016 Spot Bond				106.32173		106.29806			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				99.84153		99.82176			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				99.84297		99.82287			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.38766		100.36790			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				101.23829		101.21742			0.00	1,560,000,000	390,000,000
Total PPC001 SPOT									0.00	1,560,000,000	390,000,000
Total For PPC001									0.00	1,560,000,000	390,000,000
PPC002 On 31/12/2018 Spot Bond				101.05047		101.02838			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.63823		100.61620			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.78500	104.23722	9.83500	103.99813			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				100.58316		100.56164			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				100.58996		100.56819			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				100.60505		100.58275			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C On 27/01/2028 Spot Bond				100.66991		100.64527			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				100.68498		100.65979			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				100.44558		100.42137			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.23500	44.35473	8.33000	43.93920			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			6.77500	107.77014	6.82000	107.71386		9,485,000,000,000.00	1,400,000,000	96,587,000,000	
Total R159 SPOT								9,485,000,000,000.00	1,400,000,000	96,587,000,000	
Total For R159								9,485,000,000,000.00	1,400,000,000	96,587,000,000	
R159P On 15/09/2016 Spot Bond			6.60500	94.88675	6.65000	94.83633		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			8.41500	119.29326	8.51000	118.52657		922,278,827,832,000.00	1,535,624,340,800	1,855,161,501,000	
Total R186 SPOT								922,278,827,832,000.00	1,535,624,340,800	1,855,161,501,000	
Total For R186								922,278,827,832,000.00	1,535,624,340,800	1,855,161,501,000	
R187P On 21/12/2026 Spot Bond			8.15500	41.26562	8.25000	40.84169		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			8.07500	38.45085	8.17000	38.02104		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	296.38698	1.69000	296.37337		1,690,000,000,000.00	1,000,000,000	16,046,291,400	
Total R197 SPOT								1,690,000,000,000.00	1,000,000,000	16,046,291,400	
Total For R197								1,690,000,000,000.00	1,000,000,000	16,046,291,400	
R202 On 07/12/2033 Spot Bond			1.84500	241.51210	1.84500	241.49998		9,728,685,000,000.00	5,273,000,000	287,290,109,000	
Total R202 SPOT								9,728,685,000,000.00	5,273,000,000	287,290,109,000	
Total For R202								9,728,685,000,000.00	5,273,000,000	287,290,109,000	
R2023 On 28/02/2023 Spot Bond			8.23500	99.18760	8.27500	98.95370		180,016,319,099,000.00	871,890,263,400	471,494,577,500	
Total R2023 SPOT								180,016,319,099,000.00	871,890,263,400	471,494,577,500	
Total For R2023								180,016,319,099,000.00	871,890,263,400	471,494,577,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			7.20500	103.31127	7.24500	103.22358			539,598,981,118,000.00	213,684,799,600	1,018,761,824,000
Total R203 SPOT									39,598,981,118,000.00	213,684,799,600	1,018,761,824,000
Total For R203									39,598,981,118,000.00	213,684,799,600	1,018,761,824,000
R2030 On 31/01/2030 Spot Bond			8.81000	96.01393	8.93000	95.08049			286,339,377,219,000.00	146,009,009,900	922,285,905,200
Total R2030 SPOT									16,339,377,219,000.00	146,009,009,900	922,285,905,200
Total For R2030									16,339,377,219,000.00	146,009,009,900	922,285,905,200
R2032 On 31/03/2032 Spot Bond			8.92000	95.51292	9.03500	94.55806			996,364,000,000,000.00	111,700,000,000	175,019,334,900
Total R2032 SPOT									16,364,000,000,000.00	111,700,000,000	175,019,334,900
Total For R2032									16,364,000,000,000.00	111,700,000,000	175,019,334,900
R2035 On 28/02/2035 Spot Bond			9.01000	100.83555	9.13500	99.69766			366,490,760,000,000.00	40,676,000,000	709,066,000,000
Total R2035 SPOT									16,490,760,000,000.00	40,676,000,000	709,066,000,000
Total For R2035									16,490,760,000,000.00	40,676,000,000	709,066,000,000
R2037 On 31/01/2037 Spot Bond			9.05000	97.51194	9.18500	96.28847			365,262,750,000,000.00	261,355,000,000	679,705,686,000
Total R2037 SPOT									15,262,750,000,000.00	261,355,000,000	679,705,686,000
Total For R2037									15,262,750,000,000.00	261,355,000,000	679,705,686,000
R204 On 21/12/2018 Spot Bond			7.59500	104.49237	7.63500	104.36245			266,053,848,226,500.00	693,357,978,700	723,560,351,800
Total R204 SPOT									16,053,848,226,500.00	693,357,978,700	723,560,351,800
Total For R204									16,053,848,226,500.00	693,357,978,700	723,560,351,800
R2040 On 31/01/2040 Spot Bond			9.10500	101.79424	9.24500	100.43633			750,620,500,000,000.00	302,100,000,000	330,450,000,000
Total R2040 SPOT									10,620,500,000,000.00	302,100,000,000	330,450,000,000
Total For R2040									10,620,500,000,000.00	302,100,000,000	330,450,000,000
R2044 On 31/01/2044 Spot Bond			9.12500	98.95812	9.27000	97.53776			055,143,723,750,000.00	225,221,230,000	430,516,121,800
Total R2044 SPOT									15,143,723,750,000.00	225,221,230,000	430,516,121,800
Total For R2044									15,143,723,750,000.00	225,221,230,000	430,516,121,800
R2048 On 28/02/2048 Spot Bond			9.10000	98.40196	9.25000	96.89257			692,588,476,940,000.00	515,669,063,400	817,482,069,100
Total R2048 SPOT									12,588,476,940,000.00	515,669,063,400	817,482,069,100
Total For R2048									12,588,476,940,000.00	515,669,063,400	817,482,069,100
R207 On 15/01/2020 Spot Bond			7.84000	100.53384	7.88000	100.37539			957,358,925,024,000.00	377,214,148,600	959,223,084,700
Total R207 SPOT									17,358,925,024,000.00	377,214,148,600	959,223,084,700
Total For R207									17,358,925,024,000.00	377,214,148,600	959,223,084,700
R208 On 31/03/2021 Spot Bond			7.98500	95.70771	8.03500	95.48004			376,183,131,508,500.00	548,050,486,100	652,527,097,900
Total R208 SPOT									16,183,131,508,500.00	548,050,486,100	652,527,097,900
Total For R208									16,183,131,508,500.00	548,050,486,100	652,527,097,900
R209 On 31/03/2036 Spot Bond			8.97000	75.68654	9.09500	74.74502			950,349,764,284,000.00	328,913,017,200	848,867,766,700
Total R209 SPOT									10,349,764,284,000.00	328,913,017,200	848,867,766,700
Total For R209									10,349,764,284,000.00	328,913,017,200	848,867,766,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210 On 31/03/2028 Spot Bond			1.70000	181.86855	1.70000	181.86015			19,691,100,000,000.00	11,583,000,000	79,369,746,500
Total R210 SPOT									19,691,100,000,000.00	11,583,000,000	79,369,746,500
Total For R210									19,691,100,000,000.00	11,583,000,000	79,369,746,500
R211 On 31/01/2017 Spot Bond			1.73000	135.43888	1.73000	135.43254			0.00	0	24,955,510,100
Total R211 SPOT									0.00	0	24,955,510,100
Total For R211									0.00	0	24,955,510,100
R212 On 31/01/2022 Spot Bond			1.75000	141.81327	1.72000	142.04728			22,050,000,000,000.00	12,600,000,000	205,786,600,100
Total R212 SPOT									22,050,000,000,000.00	12,600,000,000	205,786,600,100
Total For R212									22,050,000,000,000.00	12,600,000,000	205,786,600,100
R213 On 28/02/2031 Spot Bond			8.87000	86.14699	8.99000	85.25037			578,712,016,468,000.00	177,983,316,400	532,833,753,200
Total R213 SPOT									578,712,016,468,000.00	177,983,316,400	532,833,753,200
Total For R213									578,712,016,468,000.00	177,983,316,400	532,833,753,200
R214 On 28/02/2041 Spot Bond			9.03000	76.49902	9.17000	75.39510			311,935,960,704,000.00	366,770,316,800	1,037,388,928,400
Total R214 SPOT									311,935,960,704,000.00	366,770,316,800	1,037,388,928,400
Total For R214									311,935,960,704,000.00	366,770,316,800	1,037,388,928,400
R229C On 15/03/2016 Spot Bond			6.59500	98.01647	6.64000	97.98574			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			6.60500	94.88675	6.65000	94.83633			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			6.61500	99.51305	6.66000	99.49169			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			6.59500	96.34548	6.64000	96.30422			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			6.65500	93.21176	6.70000	93.15141			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			7.18000	89.49247	7.22000	89.42078			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			7.23000	86.30461	7.27000	86.21873			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C On 21/06/2018 Spot Bond			7.60000	82.53221	7.64000	82.43351			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			7.58000	79.55790	7.62000	79.44749			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			7.56000	76.70557	7.60000	76.58439			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			7.55000	73.94073	7.59000	73.80970			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			7.80000	70.47070	7.84000	70.33196			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			7.78000	67.89179	7.82000	67.74510			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			7.90500	64.91302	7.95500	64.72545			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			7.87500	62.55445	7.92500	62.35872			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			7.84500	60.29899	7.89500	60.09588			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			7.81500	58.14165	7.86500	57.93189			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			7.77500	56.11860	7.82500	55.90271			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			7.73500	54.18683	7.78500	53.96540			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C On 21/06/2024 Spot Bond			8.35500	49.57021	8.45000	49.17313			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			8.31500	47.74854	8.41000	47.34443			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			8.27500	46.01150	8.37000	45.60127			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.23500	44.35473	8.33000	43.93920			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			8.19500	42.77407	8.29000	42.35399			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			8.15500	41.26562	8.25000	40.84169			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			8.11500	39.82571	8.21000	39.39855			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			8.07500	38.45085	8.17000	38.02104			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				101.99638		101.97206			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				102.96072		102.93515			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				101.74395		101.71944			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				101.83718		101.81214			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	39.79167	100.00000	39.69528			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	22.60916	100.00000	22.55439			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	46.04138	100.00000	45.92863			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	45.99650	100.00000	45.88385			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	23.95231	100.00000	23.89429			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	29.59042	100.00000	29.51158			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.99573	100.00000	8.96967			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	21.35982	100.00000	21.30290			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	15.71315	100.00000	15.67127			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.18724	100.00000	10.16009			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				101.61117		101.58876			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				101.42633		101.40576			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2017 Spot Bond				100.35184		100.33200				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				99.93580		99.91426				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				99.98165		99.96323				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.24837		101.22785				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				99.98055		99.96111				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				99.97975		99.95952				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				100.56823		100.54726				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				100.96910		100.94896				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.02107		100.00023				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				100.74491		100.72301				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	49.30989	100.00000	49.09305		000,000,000,000,000.00		20,000,000,000	10,000,000,000	
Total REBC03 SPOT								10,000,000,000,000.00		20,000,000,000	10,000,000,000	
Total For REBC03								10,000,000,000,000.00		20,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED10 On 13/06/2017 Spot Bond				101.99206		101.96334				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				101.45856		101.42880				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	24.51646	100.00000	24.45642				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	15.59970	100.00000	15.56150				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	11.98557	100.00000	11.95621				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.60294	100.00000	10.57698				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				100.85290		100.83114				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				100.41813		100.39541				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				101.86253		101.84147				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				100.99382		100.97245				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				100.12160		100.10196				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				101.72882		101.70652				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.75906		100.73675			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				91.63071		91.57590			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP007 On 30/04/2016 Spot Bond				97.85603		97.78759			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				97.57515		97.50305			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				101.76987		101.73833			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				85.40310		85.35910			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				101.77454		101.71621			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	105.53951	12.35000	105.50515			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	14.94800	100.00000	14.91179			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				102.21889		102.19342			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	10.58060	100.00000	10.55468			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	57.52170	100.00000	57.38235			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.78453	100.00000	13.76773			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	56.46104	100.00000	56.32426			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				100.35157		100.30105			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				59.43224		59.41146			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			9.30500	103.68533	9.35500	103.44731			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			9.75500	102.98602	9.79500	102.74193			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			10.22000	104.84234	10.34000	103.96352			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				99.46775		99.44140			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			7.97500	102.68345	8.02000	102.61823			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	114.76100	10.00000	114.73100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/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
SBK13 On 24/11/2016 Spot Bond				100.81132		100.79175			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			9.45500	100.18859	9.49500	100.09111			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				101.28287		101.26066			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.00613		100.98092			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				99.51444		99.48962			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				98.40199		98.37696			0.00	182,000,000	91,000,000
Total SBK18 SPOT									0.00	182,000,000	91,000,000
Total For SBK18									0.00	182,000,000	91,000,000
SBK19 On 24/10/2019 Spot Bond				100.67960		100.65552			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				99.79564		102.20732			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.37808		100.35085			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.02399		99.99826			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			11.83500	98.65350	11.87500	98.44617			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				100.97032		100.94270			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.09500	99.55931	9.13500	99.45197			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			8.60500	100.98320	8.64500	100.89427			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				101.47872		101.45641			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.11910		101.09626			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			8.15500	102.76151	8.19500	102.67160			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				101.00937		100.99047			0.00	0	10,000,000
Total SBS15 SPOT									0.00	0	10,000,000
Total For SBS15									0.00	0	10,000,000
SBS16 On 22/09/2018 Spot Bond				101.35582		101.33404			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				102.24445		102.22199			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			9.38500	107.66055	9.43500	107.41577			0.00	0	365,336,000
Total SBS19 SPOT									0.00	0	365,336,000
Total For SBS19									0.00	0	365,336,000
SBS20 On 15/05/2026 Spot Bond			10.31500	98.56932	10.41000	97.95149		722,050,000,000.00		70,000,000	290,000,000
Total SBS20 SPOT								722,050,000,000.00		70,000,000	290,000,000
Total For SBS20								722,050,000,000.00		70,000,000	290,000,000
SBS21 On 15/05/2026 Spot Bond				100.18840		100.16442			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				100.35003		100.33101			0.00	0	87,000,000
Total SBS23 SPOT									0.00	0	87,000,000
Total For SBS23									0.00	0	87,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				100.80862		100.78900			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			8.94500	99.77880	8.98500	99.63728			0.00	0	110,000,000
Total SBS25 SPOT									0.00	0	110,000,000
Total For SBS25									0.00	0	110,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	35.97028	100.00000	35.89110			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.72500	104.87262	9.76500	104.61921		2,334,000,000,000.00		240,000,000	380,000,000
Total SBS27 SPOT								2,334,000,000,000.00		240,000,000	380,000,000
Total For SBS27								2,334,000,000,000.00		240,000,000	380,000,000
SBS28 On 23/04/2017 Spot Bond				100.53424		100.51353			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			8.97500	103.05896	9.01500	102.91552			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			10.32500	86.54658	10.42000	85.98044			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				100.59259		100.57062			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.06500	102.51359	10.16000	101.85698		1,308,450,000,000.00		130,000,000	130,000,000
Total SBS31 SPOT								1,308,450,000,000.00		130,000,000	130,000,000
Total For SBS31								1,308,450,000,000.00		130,000,000	130,000,000
SBS32 On 19/09/2017 Spot Bond				101.30770		101.28705			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				101.34259		101.32138			0.00	0	200,000,000
Total SBS33 SPOT									0.00	0	200,000,000
Total For SBS33									0.00	0	200,000,000
SBS34 On 19/09/2024 Spot Bond			10.21500	101.14414	10.31000	100.57675			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS35 On 29/01/2018 Spot Bond				100.71836		100.69724			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				100.46710		100.44513			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			9.25000	98.19850	9.29000	98.04190			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.56500	94.35271	10.66000	93.81004			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			11.12000	93.13678	11.24000	92.33084			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			9.75500	95.04467	9.80500	94.80476		244,850,500,000.00		25,100,000	615,100,000
Total SBS4 SPOT								244,850,500,000.00		25,100,000	615,100,000
Total For SBS4								244,850,500,000.00		25,100,000	615,100,000
SBS40 On 12/11/2020 Spot Bond				100.26212		100.23985			0.00	5,000,000,000	2,500,000,000
Total SBS40 SPOT									0.00	5,000,000,000	2,500,000,000
Total For SBS40									0.00	5,000,000,000	2,500,000,000
SBS41 On 12/11/2022 Spot Bond			9.87500	100.84170	9.91500	100.61640			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			10.48500	101.28693	10.58000	100.67802			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			10.66500	101.38233	10.76000	100.71756			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			7.25500	106.80564	7.30000	106.75734			0.00	0	110,000,000
Total SBS9 SPOT									0.00	0	110,000,000
Total For SBS9									0.00	0	110,000,000
SBSI11 On 07/12/2023 Spot Bond			2.30000	284.71830	2.30000	284.70052			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12 On 31/01/2017 Spot Bond			2.34000	134.48828	2.34000	134.47978			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	33.58052	100.00000	33.49828			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	38.90417	100.00000	38.80888			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	133.47053	3.00000	133.45973			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	100.91295	6.50000	100.89532			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				102.56651		102.54402			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				102.47695		102.45496			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05 On 29/06/2017 Spot Bond			8.70500	103.58949	8.74500	103.50680			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				103.06542		103.04303			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.01389		100.99204			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.30677		101.28596			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	51.82470	100.00000	51.69915			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	114.76100	10.00000	114.73100			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				101.54837		101.52552			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				101.79650		101.77377			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	58.73634	100.00000	58.59249			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	64.49820	100.00000	64.34024			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	45.15411	100.00000	45.04473			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			9.54500	103.05720	9.58500	102.96566			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS20 On 19/04/2016 Spot Bond				100.82808		100.80466				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.02096		99.99971				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				101.22961		101.20728				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.27515		101.25200				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			9.88500	103.75726	9.93500	103.54901				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				101.25386		101.23105				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				100.23813		100.21644				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				100.24933		100.22661				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			8.02500	103.73895	8.07000	103.68513				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			9.24500	101.07633	9.28500	100.95768				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			8.60500	100.98320	8.64500	100.89427				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				100.01969		100.00005				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				100.34188		100.32266			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				100.01934		100.00000			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				100.01989		100.00000			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.15918		100.13498			0.00	200,000,000	100,000,000
Total SPG001 SPOT									0.00	200,000,000	100,000,000
Total For SPG001									0.00	200,000,000	100,000,000
SSA01 On 28/06/2016 Spot Bond			7.90500	104.88658	7.94500	104.84126			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				100.90148		100.88066			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				100.84014		100.81796			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			9.66000	95.22289	9.71000	95.02890			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN001 On 01/03/2017 Spot Bond				99.84973		99.82785			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				101.32907		101.30537			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.65604		100.63277			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.55500	89.45892	9.60500	89.24542			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			9.55500	89.45892	9.60500	89.24542			7,284,923,100,000.00	762,420,000	381,210,000
Total SSN005 SPOT									7,284,923,100,000.00	762,420,000	381,210,000
Total For SSN005									7,284,923,100,000.00	762,420,000	381,210,000
SSN007 On 15/01/2020 Spot Bond			9.26000	95.79799	9.30000	95.64504			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				101.51557		101.49126			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.08500	101.83964	8.12500	101.75115			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.62000	114.65431	2.62000	114.64620			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.90500	101.01117	8.94500	100.88311			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	99.95429	8.50000	99.93146			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.43500	104.87948	10.53000	104.23568			0.00	0	7,500,000,000
Total SSN017 SPOT									0.00	0	7,500,000,000
Total For SSN017									0.00	0	7,500,000,000
SSN018 On 02/09/2016 Spot Bond				99.84707		99.82747			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.74000	73.84972	10.86000	73.12974			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.75462		100.73179			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.80395		100.78296			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN027 On 25/09/2019 Spot Bond				101.37361		101.35032			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.89572		100.87233			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN029 On 07/12/2023 Spot Bond				101.47637		101.44995			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN030 On 24/05/2017 Spot Bond				100.00000	0.00000	99.97781			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN031 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN033 On 17/03/2020 Spot Bond				101.53767		101.51459			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN034 On 02/06/2020 Spot Bond				99.82784		99.80586			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN035 On 17/11/2020 Spot Bond				100.15973		100.13631			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SY1262 On 26/02/2016 Spot Bond				99.96143		99.94216			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				99.74529		99.72710			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				99.70901		99.69082			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				99.58129		99.56308			0.00	0	0
Total SY1265 SPOT									0.00	0	0
Total For SY1265									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY126€ On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1266 SPOT									0.00	0	0
Total For SY1266									0.00	0	0
SY1267 On 27/01/2016 Spot Bond				98.83447		98.81626			0.00	0	0
Total SY1267 SPOT									0.00	0	0
Total For SY1267									0.00	0	0
SY126€ On 28/01/2016 Spot Bond				98.81668		98.79847			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				98.70576		98.68753			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				98.46322		98.44492			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				98.46294		98.44464			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				99.61809		99.60073			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				98.42907		98.41037			0.00	0	0
Total SY1273 SPOT									0.00	0	0
Total For SY1273									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.06500	100.91394	9.16000	100.28301		3,399,375,000,000.00	375,000,000	125,000,000	
Total SZ25 SPOT								3,399,375,000,000.00	375,000,000	125,000,000	
Total For SZ25								3,399,375,000,000.00	375,000,000	125,000,000	
T12A10 On 21/02/2048 Spot Bond				100.01975		100.00000			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				100.02072		100.00015			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			9.49000	100.88402	9.53000	100.73605			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108L On 22/02/2016 Spot Bond			100.00000	81.40964	100.00000	81.23111			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				100.69359		100.67307			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.43502		100.41460			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				99.67412		99.65423			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				101.24666		101.22697			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				100.73442		100.71328			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	98.91599	100.00000	99.18478			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				100.51696		100.49741			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				100.52057		100.50088			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				101.03130		101.00977			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				101.05649		101.03445			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				100.13642		100.11691			0.00	0	0
Total TFS137 SPOT									0.00	0	0
Total For TFS137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS84 On 28/07/2016 Spot Bond			7.67500	103.45809	7.72000	103.40740				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.76194		100.72074				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.78145		100.73947				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.72897	7.83000	102.70752				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.75121		100.71043				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.77560		100.73386				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	102.57644	7.39000	102.55621				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.73111		100.71043				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.75521		100.73386				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	102.49667	7.16000	102.47707				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.80239		100.77970				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.79854		100.77597				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10C On 18/10/2038 Spot Bond				100.89079		100.86560				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.90029		100.87466				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				101.25336		101.21789				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				101.21064		101.17638				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				100.73016		100.70949				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				100.76100		100.73947				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	103.04065	8.73000	103.01673				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				100.51186		100.49025				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				100.75521		100.73386				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			9.06500	100.85778	9.10500	100.74217				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				100.36473		100.34312				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				100.77559		100.75346				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2041 Spot Bond				100.80432		100.78157				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				100.79373		100.77128				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.81068		100.78757				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.88887		100.86373				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.90709		100.88128				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.87302		100.84817				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.18687		101.15330				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.19068		101.15700				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.19839		101.16442				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.02055		100.00000				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.02121		100.00000				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.44000	101.50601	9.48000	101.35744				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A On 21/02/2048 Spot Bond				100.02081		100.00000			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				100.02174		100.00000			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.35000	99.67140	9.39000	99.52460			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.01961		100.00011			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.02072		100.00015			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.46000	98.56684	9.50000	98.42111			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.02292		100.00000			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.02292		100.00000			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.02197		100.00019			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.02197		100.00019			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.02501		100.00000			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.02501		100.00000			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.02419		100.00026			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.02416		100.00026			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.03346		100.00000			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				100.03346		100.00000			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				100.20734		100.17485			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				100.03304		100.00061			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				100.02021		100.00000			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				100.02078		100.00000			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				100.02174		100.00000			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			9.59000	101.27819	9.63000	99.16652			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				100.02292		100.00000			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				100.02476		100.00000			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond				100.02397		100.00000			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				100.77657		100.75441			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.31688	101.06155	6.30142			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				100.88030		100.85949			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				100.76194		100.74019			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				100.99162		100.97053			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				100.76194		100.74019			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				100.77170		100.74967			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				100.77657		100.75441			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.75609		100.73450			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				100.77170		100.74967			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				100.82531		100.80178			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				100.82531		100.80178			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				100.82531		100.80178			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				100.90321		100.87750			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				100.92267		100.89642			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				100.89834		100.87277			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.28656		101.25010			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				101.31075		101.27361			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				101.30107		101.26421			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			9.66000	92.15798	9.70000	92.01145			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	114.76100	10.00000	114.73100			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			8.17500	102.17170	8.23500	102.04048		65,400,000,000,000.00	8,000,000,000	44,900,000,000	
Total TN17 SPOT								5,400,000,000,000.00	8,000,000,000	44,900,000,000	
Total For TN17								5,400,000,000,000.00	8,000,000,000	44,900,000,000	
TN20 On 17/09/2020 Spot Bond			9.51500	105.66725	9.56500	105.44630		0.00	0	38,048,399,500	
Total TN20 SPOT								0.00	0	38,048,399,500	
Total For TN20								0.00	0	38,048,399,500	
TN20U On 14/04/2020 Spot Bond			100.00000	2.48724	100.00000	2.48122		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			10.03500	104.64574	10.07500	104.39637		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			10.32500	97.48222	10.42000	96.90211		41,300,000,000,000.00	4,000,000,000	28,200,000,000	
Total TN25 SPOT								1,300,000,000,000.00	4,000,000,000	28,200,000,000	
Total For TN25								1,300,000,000,000.00	4,000,000,000	28,200,000,000	
TN27 On 14/11/2027 Spot Bond			10.33000	90.54059	10.42500	89.91829		0.00	0	9,800,000,000	
Total TN27 SPOT								0.00	0	9,800,000,000	
Total For TN27								0.00	0	9,800,000,000	
TN30 On 09/10/2030 Spot Bond			10.76000	99.38586	10.88000	98.49486		0.00	0	3,300,000,000	
Total TN30 SPOT								0.00	0	3,300,000,000	
Total For TN30								0.00	0	3,300,000,000	
TN40 On 09/10/2040 Spot Bond			11.01000	99.12682	11.15000	97.94865		13,212,000,000,000.00	1,200,000,000	1,900,000,000	
Total TN40 SPOT								13,212,000,000,000.00	1,200,000,000	1,900,000,000	
Total For TN40								13,212,000,000,000.00	1,200,000,000	1,900,000,000	
TNF16 On 10/06/2016 Spot Bond				101.60982		101.58934		0.00	0	0	
Total TNF16 SPOT								0.00	0	0	
Total For TNF16								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				99.82530		99.80572			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				100.20049		100.17539			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.17546		100.15311			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				100.23800		100.20785			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				100.17566		100.15330			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				100.17998		100.15708			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				100.18154		100.15881			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	114.76100	10.00000	114.73100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.10143		101.08036			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				101.05769		101.03606				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				100.95563		100.93624				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.34725		100.32538				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	99.83417	10.00000	99.80655				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	99.83829	9.75000	99.81136				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	9.84119	100.00000	9.81497				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				100.23352		100.21225				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				100.24577		100.22338				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			9.74000	104.02103	9.78000	103.83758				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				100.26518		100.24101				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				100.30395		100.27624				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				100.39322		100.35735				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				101.46234		101.44133			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				101.54913		101.52686			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.09946	100.00000	9.07718			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	9.69431	100.00000	9.67057			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				101.59733		101.57436			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	10.05122	100.00000	10.02660			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				101.60697		101.58386			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	10.34864	100.00000	10.32330			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				101.87663		101.84959			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	13.97721	100.00000	13.94297			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				102.47226		102.43647			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	17.96268	100.00000	17.91869			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	13.29925	100.00000	13.26703			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	1.92763	100.00000	1.91916			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP179 On 26/11/2015 Spot Bond				99.96295		99.94443			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP180 On 10/12/2015 Spot Bond				99.69810		99.67923			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				98.93300		98.91460			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP183 On 04/02/2016 Spot Bond				98.68610		98.66785			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TSP184 On 18/02/2016 Spot Bond				98.39875		98.38013			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP185 On 03/03/2016 Spot Bond				98.11509		98.09624			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP186 On 17/03/2016 Spot Bond				97.80761		97.78838			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP188 On 31/03/2016 Spot Bond				97.53839		97.51916			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP190 On 12/05/2016 Spot Bond				96.75881		96.73974			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond				96.45829		96.43904			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP192 On 09/06/2016 Spot Bond				96.14570		96.12623				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				99.07997		99.06193				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				94.82184		94.80252				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				94.17296		94.15327				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				93.75431		93.73504				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				93.44442		93.42502				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	14.93595	100.00000	14.89977				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				99.98077		99.96154				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				100.81140		100.79220				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				93.92943		93.91241				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	101.73836				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC11 On 17/02/2016 Spot Bond				100.13194		100.11307				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				101.70137		101.68288				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				101.66438		101.64589				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				101.28699		101.26834				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				101.22101		101.20158				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				100.79615		100.77763				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				100.75912		100.74060				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				100.72209		100.70357				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				100.73716		100.71791				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				100.62951		100.61100				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				100.33322		100.31471				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				100.33522		100.31620				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC13 On 22/02/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386			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
TWCJ2 On 30/11/2015 Spot Bond				101.83699		101.81658			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				100.83775		100.81732			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				101.70137		101.68247			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				100.76810		100.74937			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			9.38500	107.78137	9.43500	107.54312			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	7.92917	100.00000	7.91348			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	8.19972	100.00000	8.17411			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	8.96018	100.00000	8.92078			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	7.74721	100.00000	7.73188			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB02L On 20/04/2023 Spot Bond			100.00000	8.10717	100.00000	8.08185				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	8.73580	100.00000	8.69738				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.22256		101.20179				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				102.31054		102.29096				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				101.63332		101.61315				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				101.10059		101.08092				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				101.14125		101.12123				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				100.32478		100.30251				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				100.32526		100.30296				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.36642		101.34640				0.00	10,200,000,000	5,100,000,000
Total VKE04 SPOT										0.00	10,200,000,000	5,100,000,000
Total For VKE04										0.00	10,200,000,000	5,100,000,000
VKE05 On 28/03/2018 Spot Bond				101.22820		101.20630				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				100.31998		100.29805				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond				101.67040		101.64821				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.44752	100.00000	7.43279				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.85559	100.00000	7.83106				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	10.17016	100.00000	10.12543				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	7.26557	100.00000	7.25119				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	7.76305	100.00000	7.73881				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	10.39477	100.00000	10.34906				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			7.16500	102.45758	7.21000	102.41488				0.00	0	9,100,000,000
Total WS04 SPOT										0.00	0	9,100,000,000
Total For WS04										0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			2.27000	241.27561	2.27000	241.26082				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			7.67500	101.76084	7.71500	101.68319				0.00	0	5,812,500,000
Total WSP2 SPOT										0.00	0	5,812,500,000
Total For WSP2										0.00	0	5,812,500,000
WSP3 On 28/05/2019 Spot Bond			8.15000	102.45482	8.19000	102.31068				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			8.46500	101.87620	8.50500	101.70409			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			8.68000	101.28274	8.73000	101.04234		130,200,000,000,000.00	15,000,000,000	14,200,000,000	
Total WSP5 SPOT								10,200,000,000,000.00	15,000,000,000	14,200,000,000	
Total For WSP5								10,200,000,000,000.00	15,000,000,000	14,200,000,000	
Z083 On 30/09/2019 Spot Bond			7.54000	75.21117	7.58000	75.08433		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	56.46162	100.00000	56.35450		0.00	0	0	
Total ZA029 SPOT								0.00	0	0	
Total For ZA029								0.00	0	0	
Total for SPOT								59,251,783,646,773,000.00	015,559,959,100	094,173,546,704	
Total for SPOT :								59,251,783,646,773,000.00	015,559,959,100	094,173,546,704	
Total Futures								59 251 783 961 145 100.00	015,559,962,510	094,174,093,632	
Total Options								0.00	0	48,434	
Grand Total:								59,251,783,961,145,100.00	015,559,962,510	094,174,142,066	